

【INTERIM REPORT 2021:Errata】

The table was corrected as follows(underlined>).

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Composition of Leverage Ratio Disclosure(Consolidated) (Error)

Leverage Ratio Disclosure (Consolidated)

Composition of Leverage Ratio Disclosure (Consolidated)

(Millions of Yen, %)

Corresponding line # on Basel III disclosure template (Table 2) (*)	Corresponding line # on Basel III disclosure template (Table 1) (*)	Items	As of September 30, 2021	As of September 30, 2020
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	81,676,825	85,293,084
1a	1	Total assets reported in the consolidated balance sheet	85,395,399	87,785,453
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)		
1c	7	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	—	—
1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	3,718,573	2,492,368
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	188,772	151,775
3		Total on-balance sheet exposures (a)	81,488,053	85,141,309
Exposures related to derivative transactions (2)				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	63,805	30,152
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	536,461	435,067
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	—	—
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	203,604	95,166
8		The amount of client-cleared trade exposures for which a bank or bank holding company acting as clearing member is not obliged to make any indemnification (-)		
9		Adjusted effective notional amount of written credit derivatives	—	—
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—
11	4	Total exposures related to derivative transactions (b)	396,662	370,053
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	890,121	112,956
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc.	856,394	558,062
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	1,746,515	671,018
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	5,225,770	4,841,262
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,701,495	1,769,343
19	6	Total exposures related to off-balance sheet transactions (d)	3,524,274	3,071,918
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	9,484,951	9,517,535
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	87,155,506	89,254,300
22		Leverage ratio on a consolidated basis ((e)/(f))	10.88%	10.66%
Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) (6)				
		Total exposures (f)	87,155,506	89,254,300
		The deposits with the Bank of Japan	22,734,049	18,961,023
		Total exposures (including the deposits with the Bank of Japan) (f')	109,889,555	108,215,324
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))	8.63%	8.79%

Composition of Leverage Ratio Disclosure(Consolidated) (Correct)

Leverage Ratio Disclosure (Consolidated)

Composition of Leverage Ratio Disclosure (Consolidated)

(Millions of Yen, %)

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6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	—	—
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	203,604	95,166
8		The amount of client-cleared trade exposures for which a bank or bank holding company acting as clearing member is not obliged to make any indemnification (-)		
9		Adjusted effective notional amount of written credit derivatives	—	—
10		The amount of deductions from effective notional amount of written credit derivatives (-)	—	—
11	4	Total exposures related to derivative transactions (b)	396,662	370,053
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc.	3,819,456	112,956
13		The amount of deductions from the assets above (line 12) (-)	2,929,334	—
14		The exposures for counterparty credit risk for repo transactions, etc.	856,394	558,062
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	1,746,515	671,018
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Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) (6)				
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		Total exposures (including the deposits with the Bank of Japan) (f')	109,889,555	108,215,324
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