

Corrections to Report Regarding Consolidated Capital Adequacy Ratio and Consolidated Leverage Ratio Situation of Soundness in Management

We found errors on “Report Regarding Consolidated Capital Adequacy Ratio and Consolidated Leverage Ratio Situation of Soundness in Management”. The primary errors are related to the under-estimation of the risk asset amount and the amount of capital deduction, with regard to the affiliated companies' stock.

We hereby present corrections as follows.

[Consolidated Capital Adequacy Ratio]

As of	Original	Restated	Difference
Jun 30, 2019	21.70%	21.11%	(0.59) pt
Mar 31, 2019	22.06%	21.64%	(0.42) pt
Dec 31, 2018	22.09%	21.67%	(0.42) pt
Sep 30, 2018	21.23%	20.82%	(0.41) pt
Jun 30, 2018	22.74%	22.21%	(0.53) pt
Mar 31, 2018	22.28%	21.78%	(0.50) pt
Dec 31, 2017	21.7%	21.2%	(0.5) pt
Sep 30, 2017	22.2%	21.9%	(0.3) pt
Jun 30, 2017	22.6%	22.3%	(0.3) pt
Mar 31, 2017	22.6%	22.2%	(0.4) pt
Dec 31, 2016	22.9%	22.6%	(0.3) pt
Sep 30, 2016	22.3%	22.0%	(0.3) pt
Jun 30, 2016	22.4%	22.1%	(0.3) pt
Mar 31, 2016	21.2%	20.9%	(0.3) pt
Dec 31, 2015	21.8%	21.6%	(0.2) pt
Sep 30, 2015	21.0%	20.7%	(0.3) pt
Jun 30, 2015	21.3%	21.1%	(0.2) pt

[Leverage Ratio]

As of	Original	Restated	Difference
Jun 30, 2019	5.38%	5.42%	0.04 pt
Mar 31, 2019	5.73%	5.82%	0.09 pt
Dec 31, 2018	5.37%	5.38%	0.01 pt
Sep 30, 2018	5.71%	5.54%	(0.17) pt
Jun 30, 2018	5.70%	5.64%	(0.06) pt
Mar 31, 2018	5.61%	5.57%	(0.04) pt
Dec 31, 2017	5.44%	5.38%	(0.06) pt
Sep 30, 2017	5.81%	5.83%	0.02 pt
Jun 30, 2017	6.00%	6.02%	0.02 pt
Mar 31, 2017	5.92%	5.89%	(0.03) pt
Dec 31, 2016	6.12%	6.12%	-
Sep 30, 2016	5.98%	5.98%	-
Jun 30, 2016	5.74%	5.73%	(0.01) pt
Mar 31, 2016	5.99%	5.97%	(0.02) pt
Dec 31, 2015	5.26%	5.26%	-
Sep 30, 2015	5.09%	5.09%	-
Jun 30, 2015	5.10%	5.11%	0.01 pt

[Corrected Items]

- Report Regarding Consolidated Capital Adequacy Ratio and Consolidated Leverage Ratio - Situation of Soundness in Management (from as of June 30, 2015 to as of June 30, 2019)
- 2019 Integrated Report
- FY2019 1H Management Strategy Presentation
- Earnings Announcement - Presentation for 2Q FY2019

[As of June 30, 2019]

Key Metrics (at consolidated group level)

KM1: Key Metrics (at consolidated group level)

[Original]

(Millions of yen, %)

Basel III template number		June 2019	March 2019	December 2018	September 2018	June 2018
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,090,844</u>	<u>1,092,835</u>	<u>1,085,262</u>	<u>1,111,476</u>	<u>1,134,950</u>
2	Tier 1	<u>1,090,844</u>	<u>1,092,835</u>	<u>1,085,262</u>	<u>1,111,476</u>	<u>1,134,950</u>
3	Total capital	<u>1,090,844</u>	<u>1,092,835</u>	<u>1,085,262</u>	<u>1,111,476</u>	<u>1,134,950</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>5,025,318</u>	<u>4,953,208</u>	<u>4,911,966</u>	<u>5,234,732</u>	<u>4,989,109</u>
Capital ratio						
5	CET1 ratio (%)	<u>21.70%</u>	<u>22.06%</u>	<u>22.09%</u>	<u>21.23%</u>	<u>22.74%</u>
6	Tier 1 ratio (%)	<u>21.70%</u>	<u>22.06%</u>	<u>22.09%</u>	<u>21.23%</u>	<u>22.74%</u>
7	Total capital ratio (%)	<u>21.70%</u>	<u>22.06%</u>	<u>22.09%</u>	<u>21.23%</u>	<u>22.74%</u>
Additional CET1 buffer requirements as a percentage of RWA						
9	Countercyclical buffer requirement (%)	<u>0.03%</u>	0.02%	0.02%	0.01%	0.01%
11	Total of bank CET1 specific buffer requirements (%) (row 8 + row 9 + row 10)	<u>3.03%</u>	3.02%	2.27%	2.26%	2.26%
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>13.70%</u>	<u>14.06%</u>	<u>14.09%</u>	<u>13.23%</u>	<u>14.74%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>20,274,116</u>	<u>19,067,611</u>	<u>20,199,002</u>	<u>19,458,472</u>	<u>19,902,398</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.38%</u>	<u>5.73%</u>	<u>5.37%</u>	<u>5.71%</u>	<u>5.70%</u>

[Restated]

(Millions of yen , %)

Basel III template number		June 2019	March 2019	December 2018	September 2018	June 2018
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,074,541</u>	<u>1,086,889</u>	<u>1,081,295</u>	<u>1,105,298</u>	<u>1,123,271</u>
2	Tier 1	<u>1,074,541</u>	<u>1,086,889</u>	<u>1,081,295</u>	<u>1,105,298</u>	<u>1,123,271</u>
3	Total capital	<u>1,074,541</u>	<u>1,086,889</u>	<u>1,081,295</u>	<u>1,105,298</u>	<u>1,123,271</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>5,089,921</u>	<u>5,020,849</u>	<u>4,988,639</u>	<u>5,307,882</u>	<u>5,055,974</u>
Capital ratio						
5	CET1 ratio (%)	<u>21.11%</u>	<u>21.64%</u>	<u>21.67%</u>	<u>20.82%</u>	<u>22.21%</u>
6	Tier 1 ratio (%)	<u>21.11%</u>	<u>21.64%</u>	<u>21.67%</u>	<u>20.82%</u>	<u>22.21%</u>
7	Total capital ratio (%)	<u>21.11%</u>	<u>21.64%</u>	<u>21.67%</u>	<u>20.82%</u>	<u>22.21%</u>
Additional CET1 buffer requirements as a percentage of RWA						
9	Countercyclical buffer requirement (%)	<u>0.02%</u>	0.02%	0.02%	0.01%	0.01%
11	Total of bank CET1 specific buffer requirements (%) (row 8 + row 9 + row 10)	<u>3.02%</u>	3.02%	2.27%	2.26%	2.26%
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>13.11%</u>	<u>13.64%</u>	<u>13.67%</u>	<u>12.82%</u>	<u>14.21%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>19,816,310</u>	<u>18,674,804</u>	<u>20,092,466</u>	<u>19,916,960</u>	<u>19,884,503</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.42%</u>	<u>5.82%</u>	<u>5.38%</u>	<u>5.54%</u>	<u>5.64%</u>

Composition of Capital Disclosure

CC1: Composition of Capital Disclosure

[Original]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End	Cross-referenced to CC2
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	<u>116,375</u>	
8	Goodwill (net of related tax liability)	<u>9,829</u>	(e)
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	<u>14,803</u>	(a),(b),(c),(g)
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	<u>19,882</u>	
28	Total regulatory adjustments to Common equity Tier 1 (b)	<u>151,577</u>	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	<u>1,090,844</u>	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	<u>3,062</u>	(a),(b),(c),(g)
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	<u>16,820</u>	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	<u>19,882</u>	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	<u>1,090,844</u>	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital and other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	<u>16,820</u>	(a),(b),(c),(g)
57	Total regulatory adjustments to Tier 2 capital (i)	<u>16,820</u>	
Total capital			
59	Total capital ((g) + (j)) (k)	<u>1,090,844</u>	
Risk weighted assets (5)			
60	Total risk weighted assets (l)	<u>5,025,318</u>	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	<u>21.70%</u>	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	<u>21.70%</u>	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	<u>21.70%</u>	
64	CET1 specific buffer requirement	<u>3.03%</u>	
66	of which: countercyclical buffer requirement	<u>0.03%</u>	
68	CET1 available after meeting the minimum capital requirements	<u>13.70%</u>	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	<u>112,553</u>	(a),(b),(c),(g)
73	Significant investments in the common stock of financials	<u>43,937</u>	(a),(b),(c),(g)

[Restated]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End	Cross-referenced to CC2
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	133,513	
8	Goodwill (net of related tax liability)	26,966	(e), (g)
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	13,691	(a),(b),(c),(g)
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	20,159	
28	Total regulatory adjustments to Common equity Tier 1 (b)	167,880	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,074,541	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	3,397	(a),(b),(c),(g)
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	16,762	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	20,159	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,074,541	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital and other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	16,762	(a),(b),(c),(g)
57	Total regulatory adjustments to Tier 2 capital (i)	16,762	
Total capital			
59	Total capital ((g) + (j)) (k)	1,074,541	
Risk weighted assets (5)			
60	Total risk weighted assets (l)	5,089,921	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	21.11%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	21.11%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.11%	
64	CET1 specific buffer requirement	3.02%	
66	of which: countercyclical buffer requirement	0.02%	
68	CET1 available after meeting the minimum capital requirements	13.11%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	110,839	(a),(b),(c),(g)
73	Significant investments in the common stock of financials	69,807	(a),(b),(c),(g)

Qualitative Disclosure (Consolidated)

1. Reconciliation of regulatory capital to balance sheet
CC2 : Reconciliation of regulatory capital to balance sheet

[Original]

(Millions of yen)

	Balance sheets as in published statements	Under regulatory scope of consolidation	Cross-referenced to CC1
Investment securities (g)	420,958	420,958	18, 39, 54, 72, 73

[Restated]

(Millions of yen)

	Balance sheets as in published statements	Under regulatory scope of consolidation	Cross-referenced to CC1
Investment securities (g)	420,958	420,958	8, 18, 39, 54, 72, 73

Quantitative Disclosure (Consolidated)

1. Other quantitative disclosures
OV1 : Overview of RWA

[Original]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		June 2019	March 2019	June 2019	March 2019
1	Credit risk (excluding counterparty credit risk) (CCR)	<u>795,932</u>	<u>779,968</u>	<u>63,674</u>	<u>62,397</u>
2	Of which standardized approach (SA)	<u>576,658</u>	<u>581,678</u>	<u>46,132</u>	<u>46,534</u>
16	Market risk	<u>1,522,590</u>	<u>1,536,044</u>	<u>121,807</u>	<u>122,883</u>
17	Of which standardized approach (SA)	<u>898,308</u>	<u>838,957</u>	<u>71,864</u>	<u>67,116</u>
18	Of which internal model approaches (IMM)	<u>624,282</u>	<u>697,087</u>	<u>49,942</u>	<u>55,766</u>
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	<u>124,640</u>	<u>126,235</u>	<u>9,971</u>	<u>10,098</u>
25	Total	<u>5,025,318</u>	<u>4,953,208</u>	<u>402,025</u>	<u>396,256</u>

[Restated]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		June 2019	March 2019	June 2019	March 2019
1	Credit risk (excluding counterparty credit risk) (CCR)	<u>803,669</u>	<u>816,153</u>	<u>64,293</u>	<u>65,291</u>
2	Of which standardized approach (SA)	<u>584,394</u>	<u>617,863</u>	<u>46,751</u>	<u>49,428</u>
16	Market risk	<u>1,514,782</u>	<u>1,530,739</u>	<u>121,182</u>	<u>122,459</u>
17	Of which standardized approach (SA)	<u>890,462</u>	<u>838,622</u>	<u>71,237</u>	<u>67,089</u>
18	Of which internal model approaches (IMM)	<u>624,320</u>	<u>692,117</u>	<u>49,945</u>	<u>55,369</u>
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	<u>189,314</u>	<u>162,995</u>	<u>15,145</u>	<u>13,039</u>
25	Total	<u>5,089,921</u>	<u>5,020,849</u>	<u>407,193</u>	<u>401,667</u>

MR2: RWA flow statements of market risk exposures under an IMA

[Original]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	<u>173,111</u>	<u>523,975</u>	-	-		<u>697,087</u>
1c	Amounts of IMA at previous quarter end	<u>44,992</u>	<u>142,079</u>	-	-		<u>187,072</u>
2	Change in reporting period Movement in risk levels	<u>11,068</u>	<u>▲ 5,256</u>	-	-		<u>5,812</u>
8a	Amounts of IMA at end of reporting period	<u>56,061</u>	<u>136,823</u>	-	-		<u>192,884</u>
8c	RWA at end of reporting period	<u>168,183</u>	<u>456,098</u>	-	-		<u>624,282</u>

[Restated]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	<u>174,078</u>	<u>518,038</u>	-	-		<u>692,117</u>
1c	Amounts of IMA at previous quarter end	<u>49,951</u>	<u>149,111</u>	-	-		<u>199,062</u>
2	Change in reporting period Movement in risk levels	<u>(299)</u>	<u>(12,266)</u>	-	-		<u>(12,566)</u>
8a	Amounts of IMA at end of reporting period	<u>49,651</u>	<u>136,844</u>	-	-		<u>186,496</u>
8c	RWA at end of reporting period	<u>168,261</u>	<u>456,058</u>	-	-		<u>624,320</u>

Consolidated Leverage Ratio

1. Composition of consolidated leverage ratio

[Original]

(Millions of yen , %)

Basel III template number (2)	Basel III template number (1)	Items	June 2019	March 2019
On-balance sheet exposures (1)				
2	7	Common Equity Tier 1 capital: regulatory adjustments	151,577	146,287
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	13,128,327	11,894,900
Securities financing transaction exposures (3)				
13		Netted amounts of cash payables and cash receivables of gross SFT assets	879,870	668,826
16	5	Total securities financing transaction exposures (C)	5,968,696	6,035,605
Capital and total exposures (5)				
20		Tier 1 capital (E)	1,090,844	1,092,835
21	8	Total exposures (A)+(B)+(C)+(D) (F)	20,274,116	19,067,611
22		Leverage ratio on a consolidated basis (E) / (F)	5.38%	5.73%

[Restated]

(Millions of yen , %)

Basel III template number (2)	Basel III template number (1)	Items	June 2019	March 2019
On-balance sheet exposures (1)				
2	7	Common Equity Tier 1 capital: regulatory adjustments	151,118	137,328
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	13,128,786	11,903,859
Securities financing transaction exposures (3)				
13		Netted amounts of cash payables and cash receivables of gross SFT assets	1,338,135	1,070,592
16	5	Total securities financing transaction exposures (C)	5,510,431	5,633,839
Capital and total exposures (5)				
20		Tier 1 capital (E)	1,074,541	1,086,889
21	8	Total exposures (A)+(B)+(C)+(D) (F)	19,816,310	18,674,804
22		Leverage ratio on a consolidated basis (E) / (F)	5.42%	5.82%

[As of March 31, 2019]

Key Metrics (at consolidated group level)

[Original]

(Millions of yen, %)

Basel III template number	March 2019	December 2018	September 2018	June 2018	March 2018	
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,092,835</u>	<u>1,085,262</u>	<u>1,111,476</u>	<u>1,134,950</u>	<u>1,142,340</u>
2	Tier 1	<u>1,092,835</u>	<u>1,085,262</u>	<u>1,111,476</u>	<u>1,134,950</u>	<u>1,142,340</u>
3	Total capital	<u>1,092,835</u>	<u>1,085,262</u>	<u>1,111,476</u>	<u>1,134,950</u>	<u>1,142,340</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>4,953,208</u>	<u>4,911,966</u>	<u>5,234,732</u>	<u>4,989,109</u>	<u>5,125,879</u>
Capital ratio						
5	CET1 ratio (%)	<u>22.06%</u>	<u>22.09%</u>	<u>21.23%</u>	<u>22.74%</u>	<u>22.28%</u>
6	Tier 1 ratio (%)	<u>22.06%</u>	<u>22.09%</u>	<u>21.23%</u>	<u>22.74%</u>	<u>22.28%</u>
7	Total capital ratio (%)	<u>22.06%</u>	<u>22.09%</u>	<u>21.23%</u>	<u>22.74%</u>	<u>22.28%</u>
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>14.06%</u>	<u>14.09%</u>	<u>13.23%</u>	<u>14.74%</u>	<u>14.28%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>19,067,611</u>	<u>20,199,002</u>	<u>19,458,472</u>	<u>19,902,398</u>	<u>20,358,038</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.73%</u>	<u>5.37%</u>	<u>5.71%</u>	<u>5.70%</u>	<u>5.61%</u>

[Restated]

(Millions of yen, %)

Basel III template number		March 2019	December 2018	September 2018	June 2018	March 2018
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,086,889</u>	<u>1,081,295</u>	<u>1,105,298</u>	<u>1,123,271</u>	<u>1,133,926</u>
2	Tier 1	<u>1,086,889</u>	<u>1,081,295</u>	<u>1,105,298</u>	<u>1,123,271</u>	<u>1,133,926</u>
3	Total capital	<u>1,086,889</u>	<u>1,081,295</u>	<u>1,105,298</u>	<u>1,123,271</u>	<u>1,133,926</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>5,020,849</u>	<u>4,988,639</u>	<u>5,307,882</u>	<u>5,055,974</u>	<u>5,205,812</u>
Capital ratio						
5	CET1 ratio (%)	<u>21.64%</u>	<u>21.67%</u>	<u>20.82%</u>	<u>22.21%</u>	<u>21.78%</u>
6	Tier 1 ratio (%)	<u>21.64%</u>	<u>21.67%</u>	<u>20.82%</u>	<u>22.21%</u>	<u>21.78%</u>
7	Total capital ratio (%)	<u>21.64%</u>	<u>21.67%</u>	<u>20.82%</u>	<u>22.21%</u>	<u>21.78%</u>
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>13.64%</u>	<u>13.67%</u>	<u>12.82%</u>	<u>14.21%</u>	<u>13.78%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>18,674,804</u>	<u>20,092,466</u>	<u>19,916,960</u>	<u>19,884,503</u>	<u>20,356,302</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.82%</u>	<u>5.38%</u>	<u>5.54%</u>	<u>5.64%</u>	<u>5.57%</u>

Composition of Capital Disclosure

CC1: Composition of Capital Disclosure

[Original]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End	Cross-referenced to CC2
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	<u>115,937</u>	
8	Goodwill (net of related tax liability)	<u>10,605</u>	(e)
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	<u>11,653</u>	(a),(b),(c),(g)
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	<u>18,258</u>	
28	Total regulatory adjustments to Common equity Tier 1 (b)	<u>146,287</u>	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	<u>1,092,835</u>	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	<u>4,233</u>	(a),(b),(c),(g)
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	<u>14,025</u>	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	<u>18,258</u>	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	<u>1,092,835</u>	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital and other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	<u>14,025</u>	(a),(b),(c),(g)
57	Total regulatory adjustments to Tier 2 capital (i)	<u>14,025</u>	
Total capital			
59	Total capital ((g) + (j)) (k)	<u>1,092,835</u>	
Risk weighted assets (5)			
60	Total risk weighted assets (l)	<u>4,953,208</u>	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	<u>22.06%</u>	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	<u>22.06%</u>	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	<u>22.06%</u>	
68	CET1 available after meeting the minimum capital requirements	<u>14.06%</u>	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	<u>112,274</u>	(a),(b),(c),(g)
73	Significant investments in the common stock of financials	<u>43,961</u>	(a),(b),(c),(g)

[Restated]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End	Cross-referenced to CC2
Common Equity Tier 1 capital: regulatory adjustments		(2)	
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	<u>120,913</u>	
8	Goodwill (net of related tax liability)	<u>15,582</u>	(e),(g)
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	<u>11,290</u>	(a),(b),(c),(g)
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	<u>19,590</u>	
28	Total regulatory adjustments to Common equity Tier 1	<u>152,232</u>	(b)
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CE1) ((a) - (b))	<u>1,086,889</u>	(c)
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	<u>4,686</u>	(a),(b),(c),(g)
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	<u>14,904</u>	
43	Total regulatory adjustments to Additional Tier 1 capital	<u>19,590</u>	(e)
Tier 1 capital			
45	Tier 1 capital ((c) + (f))	<u>1,086,889</u>	(g)
Tier 2 capital: regulatory adjustments			
54	Investments in the capital and other TLAC liabilities of banking, financial and insurance entities that are outside the scope of regulatory consolidation, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	<u>14,904</u>	(a),(b),(c),(g)
57	Total regulatory adjustments to Tier 2 capital	<u>14,904</u>	(i)
Total capital			
59	Total capital ((g) + (j))	<u>1,086,889</u>	(k)
Risk weighted assets		(5)	
60	Total risk weighted assets	<u>5,020,849</u>	(l)
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	<u>21.64%</u>	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	<u>21.64%</u>	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	<u>21.64%</u>	
68	CE1 available after meeting the minimum capital requirements	<u>13.64%</u>	
Amounts below the thresholds for deduction (before risk weighting)		(6)	
72	Non-significant investments in the capital of other financials	<u>111,777</u>	(a),(b),(c),(g)
73	Significant investments in the common stock of financials	<u>58,664</u>	(a),(b),(c),(g)

Qualitative Disclosure (Consolidated)

12. Reconciliation of regulatory capital to balance sheet

CC2 – Reconciliation of regulatory capital to balance sheet

[Original]

(Millions of yen)

	Balance sheets as in published statements	Under regulatory scope of consolidation	Cross-referenced to CC1
Investment securities (g)	374,484	374,484	18, 39, 54, 72, 73

[Restated]

(Millions of yen)

	Balance sheets as in published statements	Under regulatory scope of consolidation	Cross-referenced to CC1
Investment securities (g)	374,484	374,484	8, 18, 39, 54, 72, 73

Quantitative Disclosure (Consolidated)

2. Credit risk (excluding counterparty credit risk and securitization)

A). Breakdown of exposures by geographical areas, industry and residual maturity

[Original]

【 March 2019 】

(Millions of yen)

		Credit risk exposures			
			Loans	Securities	Others
	Japan	<u>6,088,175</u>	837,642	<u>820,760</u>	<u>4,429,773</u>
	Overseas	<u>337,185</u>	61,902	<u>27,545</u>	247,738
Total (by area)		<u>6,425,360</u>	899,544	<u>848,305</u>	<u>4,677,511</u>
	Corporate	<u>331,065</u>	200,097	26,570	<u>104,397</u>
	Others	<u>595,997</u>	11,590	<u>263,137</u>	321,269
Total (by industry)		<u>6,425,360</u>	899,544	<u>848,305</u>	<u>4,677,511</u>
	Indeterminate	<u>5,690,183</u>	772,702	<u>264,187</u>	<u>4,653,294</u>
Total (by maturity)		<u>6,425,360</u>	899,544	<u>848,305</u>	<u>4,677,511</u>

[Restated]

【 March 2019】

(Millions of yen)

		Credit risk exposures			
			Loans	Securities	Others
	Japan	<u>6,148,201</u>	837,642	<u>881,159</u>	<u>4,429,398</u>
	Overseas	<u>335,514</u>	61,902	<u>25,874</u>	247,738
Total (by area)		<u>6,483,715</u>	899,544	<u>907,034</u>	<u>4,677,137</u>
	Corporate	<u>330,691</u>	200,097	26,570	<u>104,023</u>
	Others	<u>654,726</u>	11,590	<u>321,866</u>	321,269
Total (by industry)		<u>6,483,715</u>	899,544	<u>907,034</u>	<u>4,677,137</u>
	Indeterminate	<u>5,748,538</u>	772,702	<u>322,916</u>	<u>4,652,919</u>
Total (by maturity)		<u>6,483,715</u>	899,544	<u>907,034</u>	<u>4,677,137</u>

4. Other quantitative disclosures

OV1 : Overview of RWA

[Original]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		March 2019	March 2018	March 2019	March 2018
1	Credit risk (excluding counterparty credit risk) (CCR)	<u>779,968</u>	<u>903,175</u>	<u>62,397</u>	<u>72,254</u>
2	Of which standardized approach (SA)	<u>581,678</u>	<u>747,448</u>	<u>46,534</u>	<u>59,795</u>
16	Market risk	<u>1,536,044</u>	<u>1,461,548</u>	<u>122,883</u>	<u>116,923</u>
17	Of which standardized approach (SA)	<u>838,957</u>	<u>860,281</u>	<u>67,116</u>	<u>68,822</u>
18	Of which internal model approaches (IMM)	<u>697,087</u>	<u>601,266</u>	<u>55,766</u>	<u>48,101</u>
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	<u>126,235</u>	<u>30,709</u>	<u>10,098</u>	<u>2,456</u>
25	Total	<u>4,953,208</u>	<u>5,125,879</u>	<u>396,256</u>	<u>410,070</u>

[Restated]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		March 2019	March 2018	March 2019	March 2018
1	Credit risk (excluding counterparty credit risk) (CCR)	<u>816,153</u>	<u>903,084</u>	<u>65,292</u>	<u>72,246</u>
2	Of which standardized approach (SA)	<u>617,863</u>	<u>747,357</u>	<u>49,429</u>	<u>59,788</u>
16	Market risk	<u>1,530,739</u>	<u>1,457,444</u>	<u>122,459</u>	<u>116,595</u>
17	Of which standardized approach (SA)	<u>838,622</u>	<u>856,504</u>	<u>67,089</u>	<u>68,520</u>
18	Of which internal model approaches (IMM)	<u>692,117</u>	<u>600,940</u>	<u>55,369</u>	<u>48,075</u>
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	<u>162,995</u>	<u>114,837</u>	<u>13,040</u>	<u>9,187</u>
25	Total	<u>5,020,849</u>	<u>5,205,812</u>	<u>401,667</u>	<u>416,465</u>

[Original]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		March 2019	December 2018	March 2019	December 2018
1	Credit risk (excluding counterparty credit risk) (CCR)	<u>779,968</u>	<u>853,398</u>	<u>62,397</u>	<u>68,271</u>
2	Of which standardized approach (SA)	<u>581,678</u>	<u>675,740</u>	<u>46,534</u>	<u>54,059</u>
16	Market risk	<u>1,536,044</u>	<u>1,334,804</u>	<u>122,883</u>	<u>106,784</u>
17	Of which standardized approach (SA)	<u>838,957</u>	<u>847,602</u>	<u>67,116</u>	<u>67,808</u>
18	Of which internal model approaches (IMM)	<u>697,087</u>	<u>487,201</u>	<u>55,766</u>	<u>38,976</u>
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	<u>126,235</u>	<u>13,023</u>	<u>10,098</u>	<u>1,041</u>
25	Total	<u>4,953,208</u>	<u>4,911,966</u>	<u>396,256</u>	<u>392,957</u>

[Restated]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		March 2019	December 2018	March 2019	December 2018
1	Credit risk (excluding counterparty credit risk) (CCR)	<u>816,153</u>	<u>784,209</u>	<u>65,292</u>	<u>62,736</u>
2	Of which standardized approach (SA)	<u>617,863</u>	<u>606,550</u>	<u>49,429</u>	<u>48,524</u>
16	Market risk	<u>1,530,739</u>	<u>1,336,484</u>	<u>122,459</u>	<u>106,918</u>
17	Of which standardized approach (SA)	<u>838,622</u>	<u>849,132</u>	<u>67,089</u>	<u>67,930</u>
18	Of which internal model approaches (IMM)	<u>692,117</u>	<u>487,352</u>	<u>55,369</u>	<u>38,988</u>
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	<u>162,995</u>	<u>157,205</u>	<u>13,040</u>	<u>12,576</u>
25	Total	<u>5,020,849</u>	<u>4,988,639</u>	<u>401,667</u>	<u>399,091</u>

LI1: Differences between accounting and regulatory scopes of consolidation and mapping of financial statement categories with regulatory risk categories

[Original]

(Millions of yen)

		Carrying values as reported in published financial statements	Carrying values under scope of regulatory consolidation	Carrying values of items:				
				Subject to credit risk framework ¹	Subject to counterparty credit risk framework	Subject to the securitization framework ²	Subject to the market risk framework	Not subject to capital requirements or subject to deduction from capital
	Assets							
15	Accrued income	39,229	<u>39,048</u>	-	-	19,699	-	
19	Total current assets	20,405,580	<u>6,649,486</u>	9,496,030	695,901	11,784,724	26,442	
24	Investments and other assets	437,100	436,999	-	-	<u>60,358</u>	-	
25	Investment securities	374,484	374,383	-	-	<u>22,374</u>	-	
28	Total noncurrent assets	721,126	605,088	-	-	<u>73,562</u>	<u>115,937</u>	
30	Total assets	21,126,706	<u>7,254,576</u>	9,496,030	695,901	<u>11,858,286</u>	<u>142,379</u>	

[Restated]

(Millions of yen)

		Carrying values as reported in published financial statements	Carrying values under scope of regulatory consolidation	Carrying values of items:				
				Subject to credit risk framework ¹	Subject to counterparty credit risk framework	Subject to the securitization framework ²	Subject to the market risk framework	Not subject to capital requirements or subject to deduction from capital
	Assets							
15	Accrued income	39,229	<u>39,018</u>	-	-	19,699	-	
19	Total current assets	20,405,580	<u>6,649,457</u>	9,496,030	695,901	11,784,724	26,442	
24	Investments and other assets	437,100	436,999	-	-	<u>60,682</u>	<u>4,976</u>	
25	Investment securities	374,484	374,383	-	-	<u>22,698</u>	<u>4,976</u>	
28	Total noncurrent assets	721,126	605,088	-	-	<u>73,886</u>	<u>120,913</u>	
30	Total assets	21,126,706	<u>7,254,546</u>	9,496,030	695,901	<u>11,858,611</u>	<u>147,355</u>	

LI2: Main sources of differences between regulatory exposure amounts and carrying values in financial statements

[Original]

(Millions of yen)

		Total	Items subject to:			
			Credit risk framework ¹	Counterparty credit risk framework ²	Securitization framework	Market risk framework
1	Asset carrying value amount under scope of regulatory consolidation (as per template LI1)	<u>20,984,327</u>	<u>7,254,576</u>	9,496,030	695,901	<u>11,858,286</u>
3	Total net amount under regulatory scope of consolidation	<u>9,501,678</u>	<u>7,254,303</u>	418,343	695,901	<u>1,452,715</u>
12	Exposure amounts considered for regulatory purposes	<u>10,709,038</u>	<u>7,132,430</u>	1,417,085	706,807	<u>1,452,715</u>

[Restated]

(Millions of yen)

		Total	Items subject to:			
			Credit risk framework ¹	Counterparty credit risk framework ²	Securitization framework	Market risk framework
1	Asset carrying value amount under scope of regulatory consolidation (as per template LI1)	<u>20,979,351</u>	<u>7,254,546</u>	9,496,030	695,901	<u>11,858,611</u>
3	Total net amount under regulatory scope of consolidation	<u>9,496,702</u>	<u>7,254,274</u>	418,343	695,901	<u>1,453,040</u>
12	Exposure amounts considered for regulatory purposes	<u>10,768,629</u>	<u>7,132,400</u>	1,417,085	706,807	<u>1,453,040</u>

CR4: Standardized approach – credit risk exposure and Credit Risk Mitigation (CRM) effects

[Original]

(Millions of yen , %)

	Asset classes	Exposures before CCF and CRM		Exposures post-CCF and CRM		RWA	RWA density
		On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount		
6	Non-Japanese public sector entities (excluding sovereign)	2,760	-	2,760	-	624	22.61%
8	Japan Finance Organization for Municipalities (JFM)	1,367	-	1,367	-	271	19.82%
9	Japanese government-sponsored entities	240,998	-	240,998	-	26,167	10.86%
10	Three major local public corporations of Japan	-	-	-	-	-	-
12	Corporates	313,020	1,819	206,520	1,819	191,234	91.79%
21	Equities (excluding significant investments)	219,713	-	219,713	-	219,713	100.00%
22	Total	6,037,764	24,518	5,931,264	9,289	581,679	9.79%

[Restated]

(Millions of yen , %)

	Asset classes	Exposures before CCF and CRM		Exposures post-CCF and CRM		RWA	RWA density
		On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount		
6	Non-Japanese public sector entities (excluding sovereign)	2,760	-	2,760	-	624	22.62%
8	Japan Finance Organization for Municipalities (JFM)	1,367	-	1,367	-	271	19.86%
9	Japanese government-sponsored entities	240,998	-	240,998	-	26,167	10.85%
10	Three major local public corporations of Japan	0	-	0	-	0	20.00%
12	Corporates	312,646	1,819	206,145	1,819	190,860	91.77%
21	Equities (excluding significant investments)	256,271	-	256,271	-	256,271	100.00%
22	Total	6,073,948	24,518	5,967,447	9,289	617,863	10.33%

CR5: Standardized approach – exposures by asset classes and risk weights

[Original]

(Millions of yen)

	Risk weight	Credit risk exposures (post-CCF and post-CRM)				
		Asset classes	100%	150%	250%	1250%
12	Corporates	<u>184,857</u>	-	-	-	<u>208,339</u>
21	Equities (excluding significant investments)	<u>219,713</u>	-	-	-	<u>219,713</u>
22	Total	<u>423,848</u>	624	-	-	<u>5,940,554</u>

[Restated]

(Millions of yen)

	Risk weight	Credit risk exposures (post-CCF and post-CRM)				
		Asset classes	100%	150%	250%	1250%
12	Corporates	<u>184,483</u>	-	-	-	<u>207,965</u>
21	Equities (excluding significant investments)	<u>256,271</u>	-	-	-	<u>256,271</u>
22	Total	<u>460,033</u>	624	-	-	<u>5,976,738</u>

MR1 : Market risk under standardized approach

[Original]

(Millions of yen)

		RWA
1	Interest rate risk (general and specific)	<u>621,669</u>
2	Equity risk (general and specific)	<u>120,708</u>
3	Foreign exchange risk	<u>74,858</u>
9	Total	<u>838,957</u>

[Restated]

(Millions of yen)

		RWA
1	Interest rate risk (general and specific)	<u>620,360</u>
2	Equity risk (general and specific)	<u>121,356</u>
3	Foreign exchange risk	<u>75,183</u>
9	Total	<u>838,622</u>

MR2 : RWA flow statements of market risk exposures under an IMA

[Original]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at end of previous year	<u>189,559</u>	<u>411,707</u>	-	-		<u>601,266</u>
1c	Amounts of IMA at end of previous year	<u>32,178</u>	<u>106,780</u>	-	-		<u>138,959</u>
2	Change in reporting period						
	Movement in risk levels	<u>8,479</u>	<u>48,791</u>	-	-		<u>57,270</u>
8a	Amounts of IMA at end of reporting period	<u>44,992</u>	<u>142,079</u>	-	-		<u>187,072</u>
8c	RWA at end of reporting period	<u>173,111</u>	<u>523,975</u>	-	-		<u>697,087</u>

[Restated]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at end of previous year	<u>189,672</u>	<u>411,268</u>	-	-		<u>600,940</u>
1c	Amounts of IMA at end of previous year	<u>34,661</u>	<u>114,056</u>	-	-		<u>148,717</u>
2	Change in reporting period						
	Movement in risk levels	<u>10,954</u>	<u>48,546</u>	-	-		<u>59,501</u>
8a	Amounts of IMA at end of reporting period	<u>49,951</u>	<u>149,111</u>	-	-		<u>199,062</u>
8c	RWA at end of reporting period	<u>174,078</u>	<u>518,038</u>	-	-		<u>692,117</u>

[Original]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	<u>176,487</u>	<u>310,714</u>	-	-		<u>487,201</u>
1c	Amounts of IMA at previous quarter end	<u>64,703</u>	<u>196,079</u>	-	-		<u>260,782</u>
2	Change in reporting period						
	Movement in risk levels	<u>▲ 19,710</u>	<u>▲ 53,999</u>	-	-		<u>▲ 73,710</u>
8a	Amounts of IMA at end of reporting period	<u>44,992</u>	<u>142,079</u>	-	-		<u>187,072</u>
8c	RWA at end of reporting period	<u>173,111</u>	<u>523,975</u>	-	-		<u>697,087</u>

[Restated]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	<u>176,519</u>	<u>310,833</u>	-	-		<u>487,352</u>
1c	Amounts of IMA at previous quarter end	<u>70,101</u>	<u>209,624</u>	-	-		<u>279,726</u>
2	Change in reporting period						
	Movement in risk levels	<u>(20,150)</u>	<u>(60,513)</u>	-	-		<u>(80,664)</u>
8a	Amounts of IMA at end of reporting period	<u>49,951</u>	<u>149,111</u>	-	-		<u>199,062</u>
8c	RWA at end of reporting period	<u>174,078</u>	<u>518,038</u>	-	-		<u>692,117</u>

MR3 : IMA values for trading portfolios

[Original]

(Millions of yen)

	/	
	VaR (10 day 99%) –	
1	Maximum value	<u>15,076</u>
2	Average value	<u>5,850</u>
4	Period end	<u>3,969</u>
	Stressed VaR (10 day 99%)	
5	Maximum value	<u>18,297</u>
6	Average value	<u>10,498</u>
7	Minimum value	<u>4,635</u>
8	Period end	<u>12,092</u>

[Restated]

(Millions of yen)

	/	
	VaR (10 day 99%) –	
1	Maximum value	<u>9,110</u>
2	Average value	<u>4,947</u>
4	Period end	<u>3,996</u>
	Stressed VaR (10 day 99%)	
5	Maximum value	<u>18,296</u>
6	Average value	<u>10,462</u>
7	Minimum value	<u>4,638</u>
8	Period end	<u>11,928</u>

IRRBB1 : Quantitative information on IRRBB

[Original]

(Millions of yen)

	/	ΔEVE	
		March 2019	March 2018
8	Tier 1 capital	<u>1,092,835</u>	<u>1,142,340</u>

[Restated]

(Millions of yen)

		ΔEVE	
		March 2019	March 2018
8	Tier 1 capital	<u>1,086,889</u>	<u>1,133,926</u>

CCyB1: Geographical distribution of credit exposures used in the countercyclical buffer

[Original]

(Millions of yen)

Geographical breakdown	Countercyclical capital buffer rate	Risk-weighted assets used in the computation of the countercyclical capital buffer	Bank-specific countercyclical capital buffer rate	Countercyclical buffer amount
Total		<u>1,778,639</u>	0.02%	<u>355</u>

[Restated]

(Millions of yen)

Geographical breakdown	Countercyclical capital buffer rate	Risk-weighted assets used in the computation of the countercyclical capital buffer	Bank-specific countercyclical capital buffer rate	Countercyclical buffer amount
Total		<u>1,855,761</u>	0.02%	<u>371</u>

Consolidated Leverage Ratio

1. Composition of consolidated leverage ratio

[Original]

(Millions of yen, %)

Basel III template number (2)	Basel III template number (1)	Items	March 2019	March 2018
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>146,287</u>	<u>115,303</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,894,900</u>	<u>11,544,374</u>
Securities financing transaction exposures			(3)	
13		Netted amounts of cash payables and cash receivables of gross SFT assets	<u>668,826</u>	1,156,495
16	5	Total securities financing transaction exposures (C)	<u>6,035,605</u>	6,572,576
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,092,835</u>	<u>1,142,340</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>19,067,611</u>	<u>20,358,038</u>
22		Leverage ratio on a consolidated basis (E) / (F)	<u>5.73%</u>	<u>5.61%</u>

[Restated]

(Millions of yen , %)

Basel III template number (2)	Basel III template number (1)	Items	March 2019	March 2018
		On-balance sheet exposures (1)		
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>137,328</u>	<u>117,039</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,903,859</u>	<u>11,542,638</u>
		Securities financing transaction exposures (3)		
13		Netted amounts of cash payables and cash receivables of gross SFT assets	<u>1,070,592</u>	1,156,495
16	5	Total securities financing transaction exposures (C)	<u>5,633,839</u>	6,572,576
		Capital and total exposures (5)		
20		Tier 1 capital (E)	<u>1,086,889</u>	<u>1,133,926</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>18,674,804</u>	<u>20,356,302</u>
22		Leverage ratio on a consolidated basis (E) / (F)	<u>5.82%</u>	<u>5.57%</u>

[As of December 31, 2018]

Key Metrics (at consolidated group level)

[Original]

(Millions of yen, %)

Basel III template number		December 2018	September 2018	June 2018	March 2018	December 2017
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,085,262</u>	<u>1,111,476</u>	<u>1,134,950</u>	<u>1,142,340</u>	<u>1,142,707</u>
2	Tier 1	<u>1,085,262</u>	<u>1,111,476</u>	<u>1,134,950</u>	<u>1,142,340</u>	<u>1,142,707</u>
3	Total capital	<u>1,085,262</u>	<u>1,111,476</u>	<u>1,134,950</u>	<u>1,142,340</u>	<u>1,142,707</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>4,911,966</u>	<u>5,234,732</u>	<u>4,989,109</u>	<u>5,125,879</u>	<u>5,257,936</u>
Capital ratio						
5	CET1 ratio (%)	<u>22.09%</u>	<u>21.23%</u>	<u>22.74%</u>	<u>22.28%</u>	<u>21.73%</u>
6	Tier 1 ratio (%)	<u>22.09%</u>	<u>21.23%</u>	<u>22.74%</u>	<u>22.28%</u>	<u>21.73%</u>
7	Total capital ratio (%)	<u>22.09%</u>	<u>21.23%</u>	<u>22.74%</u>	<u>22.28%</u>	<u>21.73%</u>
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>14.09%</u>	<u>13.23%</u>	<u>14.74%</u>	<u>14.28%</u>	<u>13.73%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>20,199,002</u>	<u>19,458,472</u>	<u>19,902,398</u>	<u>20,358,038</u>	<u>20,987,142</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.37%</u>	<u>5.71%</u>	<u>5.70%</u>	<u>5.61%</u>	<u>5.44%</u>

[Restated]

(Millions of yen, %)

Basel III template number		December 2018	September 2018	June 2018	March 2018	December 2017
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,081,295</u>	<u>1,105,298</u>	<u>1,123,271</u>	<u>1,133,926</u>	<u>1,131,024</u>
2	Tier 1	<u>1,081,295</u>	<u>1,105,298</u>	<u>1,123,271</u>	<u>1,133,926</u>	<u>1,131,024</u>
3	Total capital	<u>1,081,295</u>	<u>1,105,298</u>	<u>1,123,271</u>	<u>1,133,926</u>	<u>1,131,024</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>4,988,639</u>	<u>5,307,882</u>	<u>5,055,974</u>	<u>5,205,812</u>	<u>5,325,897</u>
Capital ratio						
5	CET1 ratio (%)	<u>21.67%</u>	<u>20.82%</u>	<u>22.21%</u>	<u>21.78%</u>	<u>21.23%</u>
6	Tier 1 ratio (%)	<u>21.67%</u>	<u>20.82%</u>	<u>22.21%</u>	<u>21.78%</u>	<u>21.23%</u>
7	Total capital ratio (%)	<u>21.67%</u>	<u>20.82%</u>	<u>22.21%</u>	<u>21.78%</u>	<u>21.23%</u>
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>13.67%</u>	<u>12.82%</u>	<u>14.21%</u>	<u>13.78%</u>	<u>13.23%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>20,092,466</u>	<u>19,916,960</u>	<u>19,884,503</u>	<u>20,356,302</u>	<u>21,007,559</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.38%</u>	<u>5.54%</u>	<u>5.64%</u>	<u>5.57%</u>	<u>5.38%</u>

Composition of Capital Disclosure

[Original]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End
Common Equity Tier 1 capital: regulatory adjustments (2)		
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	113,894
8	Goodwill (net of related tax liability)	11,017
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	15,972
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	28,746
28	Total regulatory adjustments to Common equity Tier 1 (b)	159,044
Common Equity Tier 1 capital		
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,085,262
Additional Tier 1 capital: regulatory adjustments		
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	7,093
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	21,653
43	Total regulatory adjustments to Additional Tier 1 capital (e)	28,746
Tier 1 capital		
45	Tier 1 capital ((c) + (f)) (g)	1,085,262
Tier 2 capital: regulatory adjustments		
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	21,653
57	Total regulatory adjustments to Tier 2 capital (i)	21,653
Total capital		
59	Total capital ((g) + (j)) (k)	1,085,262
Risk weighted assets (5)		
60	Total risk weighted assets (l)	4,911,966
Consolidated capital adequacy ratio		
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	22.09%
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	22.09%
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.09%
Amounts below the thresholds for deduction (before risk weighting) (6)		
72	Non-significant investments in the capital of other financials	112,998
73	Significant investments in the common stock of financials	42,767

[Restated]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End
Common Equity Tier 1 capital: regulatory adjustments (2)		
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	<u>118,971</u>
8	Goodwill (net of related tax liability)	<u>16,095</u>
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	<u>14,854</u>
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	<u>28,755</u>
28	Total regulatory adjustments to Common equity Tier 1 (b)	<u>163,011</u>
Common Equity Tier 1 capital		
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	<u>1,081,295</u>
Additional Tier 1 capital: regulatory adjustments		
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	<u>7,332</u>
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	<u>21,422</u>
43	Total regulatory adjustments to Additional Tier 1 capital (e)	<u>28,755</u>
Tier 1 capital		
45	Tier 1 capital ((c) + (f)) (g)	<u>1,081,295</u>
Tier 2 capital: regulatory adjustments		
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	<u>21,422</u>
57	Total regulatory adjustments to Tier 2 capital (i)	<u>21,422</u>
Total capital		
59	Total capital ((g) + (j)) (k)	<u>1,081,295</u>
Risk weighted assets (5)		
60	Total risk weighted assets (l)	<u>4,988,639</u>
Consolidated capital adequacy ratio		
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	<u>21.67%</u>
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	<u>21.67%</u>
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	<u>21.67%</u>
Amounts below the thresholds for deduction (before risk weighting) (6)		
72	Non-significant investments in the capital of other financials	<u>112,490</u>
73	Significant investments in the common stock of financials	<u>57,672</u>

Qualitative Disclosure (Consolidated)

- The amount of each account in the balance sheets as in published statements and the reference number in composition of capital disclosure

[Original]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
18, 39, 54, 72, 73	Investment securities	378,567	378,567

[Restated]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
<u>8</u> , 18, 39, 54, 72, 73	Investment securities	378,567	378,567

Quantitative Disclosure (Consolidated)

- Other quantitative disclosures
OV1 : Overview of RWA

[Original]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		December 2018	September 2018	December 2018	September 2018
1	Credit risk (excluding counterparty credit risk) (CCR)	<u>853,398</u>	<u>884,040</u>	<u>68,271</u>	<u>70,723</u>
2	Of which standardized approach (SA)	<u>675,740</u>	<u>703,163</u>	<u>54,059</u>	<u>56,253</u>
16	Market risk	<u>1,334,804</u>	<u>1,555,923</u>	<u>106,784</u>	<u>124,473</u>
17	Of which standardized approach (SA)	<u>847,602</u>	<u>940,241</u>	<u>67,808</u>	<u>75,219</u>
18	Of which internal model approaches (IMM)	<u>487,201</u>	<u>615,682</u>	<u>38,976</u>	<u>49,254</u>
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	<u>13,023</u>	<u>14,670</u>	<u>1,041</u>	<u>1,173</u>
25	Total	<u>4,911,966</u>	<u>5,234,732</u>	<u>392,957</u>	<u>418,778</u>

[Restated]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		December 2018	September 2018	December 2018	September 2018
1	Credit risk (excluding counterparty credit risk) (CCR)	<u>784,209</u>	<u>813,622</u>	<u>62,736</u>	<u>65,089</u>
2	Of which standardized approach (SA)	<u>606,550</u>	<u>632,744</u>	<u>48,524</u>	<u>50,619</u>
16	Market risk	<u>1,336,484</u>	<u>1,556,021</u>	<u>106,918</u>	<u>124,481</u>
17	Of which standardized approach (SA)	<u>849,132</u>	<u>940,387</u>	<u>67,930</u>	<u>75,230</u>
18	Of which internal model approaches (IMM)	<u>487,352</u>	<u>615,634</u>	<u>38,988</u>	<u>49,250</u>
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	<u>157,205</u>	<u>158,140</u>	<u>12,576</u>	<u>12,651</u>
25	Total	<u>4,988,639</u>	<u>5,307,882</u>	<u>399,091</u>	<u>424,630</u>

MR2: RWA flow statements of market risk exposures under an IMA

[Original]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	<u>213,860</u>	<u>401,821</u>	-	-		<u>615,682</u>
1b	Adjustments to RWA based on the regulatory consolidated capital at previous quarter end	<u>5</u>	<u>3</u>	-	-		<u>3</u>
1c	Amounts of IMA at previous quarter end	<u>46,196</u>	<u>159,363</u>	-	-		<u>205,560</u>
2	Change in reporting period						
	Movement in risk levels	<u>▲ 12,119</u>	<u>▲ 59,962</u>	-	-		<u>▲ 72,081</u>
8a	Amounts of IMA at end of reporting period	<u>64,703</u>	<u>196,079</u>	-	-		<u>260,782</u>
8b	Adjustments to RWA based on the regulatory consolidated capital at end of reporting period	<u>3</u>	<u>2</u>	-	-		<u>2</u>
8c	RWA at end of reporting period	<u>176,487</u>	<u>310,714</u>	-	-		<u>487,201</u>

[Restated]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	<u>213,852</u>	<u>401,781</u>	-	-		<u>615,634</u>
1b	Adjustments to RWA based on the regulatory consolidated capital at previous quarter end	<u>4</u>	<u>2</u>	-	-		<u>3</u>
1c	Amounts of IMA at previous quarter end	<u>48,048</u>	<u>164,694</u>	-	-		<u>212,742</u>
2	Change in reporting period						
	Movement in risk levels	<u>(8,571)</u>	<u>(51,748)</u>	-	-		<u>(60,320)</u>
8a	Amounts of IMA at end of reporting period	<u>70,101</u>	<u>209,624</u>	-	-		<u>279,726</u>
8b	Adjustments to RWA based on the regulatory consolidated capital at end of reporting period	<u>3</u>	<u>1</u>	-	-		<u>2</u>
8c	RWA at end of reporting period	<u>176,519</u>	<u>310,833</u>	-	-		<u>487,352</u>

Consolidated Leverage Ratio

1. Composition of consolidated leverage ratio

[Original]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	December 2018	September 2018
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>159,044</u>	<u>167,029</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs)	<u>12,351,286</u>	<u>11,391,951</u>
Securities financing transaction exposures			(3)	
12		Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	<u>7,467,690</u>	<u>7,295,941</u>
13		Netted amounts of cash payables and cash receivables of gross SFT assets	<u>2,093,412</u>	<u>1,718,286</u>
16	5	Total securities financing transaction exposures (sum of lines 12 to 15)	<u>5,535,703</u>	<u>5,761,118</u>
Capital and total exposures			(5)	
20		Tier 1 capital	<u>1,085,262</u>	<u>1,111,476</u>
21	8	Total exposures (A)+(B)+(C)+(D)	<u>20,199,002</u>	<u>19,458,472</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.37%</u>	<u>5.71%</u>

[Restated]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	December 2018	September 2018
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>141,588</u>	<u>149,142</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>12,368,742</u>	<u>11,409,838</u>
Securities financing transaction exposures			(3)	
12		Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	<u>7,627,690</u>	<u>7,635,941</u>
13		Netted amounts of cash payables and cash receivables of gross SFT assets	<u>2,377,404</u>	<u>1,617,685</u>
16	5	Total securities financing transaction exposures (sum of lines 12 to 15) (C)	<u>5,411,711</u>	<u>6,201,719</u>
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,081,295</u>	<u>1,105,298</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>20,092,466</u>	<u>19,916,960</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.38%</u>	<u>5.54%</u>

[As of September 30, 2018]

Key Metrics (at consolidated group level)

[Original]

(Millions of yen, %)

Basel III template number		September 2018	June 2018	March 2018	December 2017	September 2017
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,111,476</u>	<u>1,134,950</u>	<u>1,142,340</u>	<u>1,142,707</u>	<u>1,134,487</u>
2	Tier 1	<u>1,111,476</u>	<u>1,134,950</u>	<u>1,142,340</u>	<u>1,142,707</u>	<u>1,134,487</u>
3	Total capital	<u>1,111,476</u>	<u>1,134,950</u>	<u>1,142,340</u>	<u>1,142,707</u>	<u>1,134,487</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>5,234,732</u>	<u>4,989,109</u>	<u>5,125,879</u>	<u>5,257,936</u>	<u>5,106,753</u>
Capital ratio						
5	CET1 ratio (%)	<u>21.23%</u>	<u>22.74%</u>	<u>22.28%</u>	<u>21.73%</u>	<u>22.21%</u>
6	Tier 1 ratio (%)	<u>21.23%</u>	<u>22.74%</u>	<u>22.28%</u>	<u>21.73%</u>	<u>22.21%</u>
7	Total capital ratio (%)	<u>21.23%</u>	<u>22.74%</u>	<u>22.28%</u>	<u>21.73%</u>	<u>22.21%</u>
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>13.23%</u>	<u>14.74%</u>	<u>14.28%</u>	<u>13.73%</u>	<u>14.21%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>19,458,472</u>	<u>19,902,398</u>	<u>20,358,038</u>	<u>20,987,142</u>	<u>19,524,574</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.71%</u>	<u>5.70%</u>	<u>5.61%</u>	<u>5.44%</u>	<u>5.81%</u>

[Restated]

(Millions of yen, %)

Basel III template number		September 2018	June 2018	March 2018	December 2017	September 2017
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,105,298</u>	<u>1,123,271</u>	<u>1,133,926</u>	<u>1,131,024</u>	<u>1,140,647</u>
2	Tier 1	<u>1,105,298</u>	<u>1,123,271</u>	<u>1,133,926</u>	<u>1,131,024</u>	<u>1,140,647</u>
3	Total capital	<u>1,105,298</u>	<u>1,123,271</u>	<u>1,133,926</u>	<u>1,131,024</u>	<u>1,140,647</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>5,307,882</u>	<u>5,055,974</u>	<u>5,205,812</u>	<u>5,325,897</u>	<u>5,188,403</u>
Capital ratio						
5	CET1 ratio (%)	<u>20.82%</u>	<u>22.21%</u>	<u>21.78%</u>	<u>21.23%</u>	<u>21.98%</u>
6	Tier 1 ratio (%)	<u>20.82%</u>	<u>22.21%</u>	<u>21.78%</u>	<u>21.23%</u>	<u>21.98%</u>
7	Total capital ratio (%)	<u>20.82%</u>	<u>22.21%</u>	<u>21.78%</u>	<u>21.23%</u>	<u>21.98%</u>
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>12.82%</u>	<u>14.21%</u>	<u>13.78%</u>	<u>13.23%</u>	<u>13.98%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>19,916,960</u>	<u>19,884,503</u>	<u>20,356,302</u>	<u>21,007,559</u>	<u>19,562,959</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.54%</u>	<u>5.64%</u>	<u>5.57%</u>	<u>5.38%</u>	<u>5.83%</u>

Composition of Capital Disclosure

[Original]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End
Common Equity Tier 1 capital: regulatory adjustments (2)		
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	110,803
8	Goodwill (net of related tax liability)	10,740
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	24,703
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	30,850
28	Total regulatory adjustments to Common equity Tier 1 (b)	167,029
Common Equity Tier 1 capital		
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,111,476
Additional Tier 1 capital: regulatory adjustments		
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	7,637
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	23,213
43	Total regulatory adjustments to Additional Tier 1 capital (e)	30,850
Tier 1 capital		
45	Tier 1 capital ((c) + (f)) (g)	1,111,476
Tier 2 capital: regulatory adjustments		
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	23,213
57	Total regulatory adjustments to Tier 2 capital (i)	23,213
Total capital		
59	Total capital ((g) + (j)) (k)	1,111,476
Risk weighted assets (5)		
60	Total risk weighted assets (l)	5,234,732
Consolidated capital adequacy ratio		
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	21.23%
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	21.23%
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.23%
Amounts below the thresholds for deduction (before risk weighting) (6)		
72	Non-significant investments in the capital of other financials	116,702
73	Significant investments in the common stock of financials	42,609

[Restated]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End
Common Equity Tier 1 capital: regulatory adjustments (2)		
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	<u>115,905</u>
8	Goodwill (net of related tax liability)	<u>15,842</u>
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	<u>24,281</u>
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	<u>32,348</u>
28	Total regulatory adjustments to Common equity Tier 1 (b)	<u>173,207</u>
Common Equity Tier 1 capital		
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	<u>1,105,298</u>
Additional Tier 1 capital: regulatory adjustments		
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	<u>8,284</u>
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	<u>24,064</u>
43	Total regulatory adjustments to Additional Tier 1 capital (e)	<u>32,348</u>
Tier 1 capital		
45	Tier 1 capital ((c) + (f)) (g)	<u>1,105,298</u>
Tier 2 capital: regulatory adjustments		
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	<u>24,064</u>
57	Total regulatory adjustments to Tier 2 capital (i)	<u>24,064</u>
Total capital		
59	Total capital ((g) + (j)) (k)	<u>1,105,298</u>
Risk weighted assets (5)		
60	Total risk weighted assets (l)	<u>5,307,882</u>
Consolidated capital adequacy ratio		
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	<u>20.82%</u>
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	<u>20.82%</u>
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	<u>20.82%</u>
Amounts below the thresholds for deduction (before risk weighting) (6)		
72	Non-significant investments in the capital of other financials	<u>116,192</u>
73	Significant investments in the common stock of financials	<u>57,388</u>

Qualitative Disclosure (Consolidated)

2. The amount of each account in the balance sheets as in published statements and the reference number in composition of capital disclosure

[Original]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
18, 39, 54, 72, 73	Investment securities	384,689	384,689

[Restated]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
<u>8</u> 18, 39, 54, 72, 73	Investment securities	384,689	384,689

Quantitative Disclosure (Consolidated)

3. Other quantitative disclosures

OV1 : Overview of RWA

[Original]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		September 2018	September 2017	September 2018	September 2017
1	Credit risk (excluding counterparty credit risk) (CCR)	<u>884,040</u>	/	<u>70,723</u>	/
2	Of which standardized approach (SA)	<u>703,163</u>	/	<u>56,253</u>	/
16	Market risk	<u>1,555,923</u>	/	<u>124,473</u>	/
17	Of which standardized approach (SA)	<u>940,241</u>	/	<u>75,219</u>	/
18	Of which internal model approaches (IMM)	<u>615,682</u>	/	<u>49,254</u>	/
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	<u>14,670</u>	/	<u>1,173</u>	/
25	Total	<u>5,234,732</u>	/	<u>418,778</u>	/

[Restated]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		September 2018	September 2017	September 2018	September 2017
1	Credit risk (excluding counterparty credit risk) (CCR)	813,622		65,089	
2	Of which standardized approach (SA)	632,744		50,619	
16	Market risk	1,556,021		124,481	
17	Of which standardized approach (SA)	940,387		75,230	
18	Of which internal model approaches (IMM)	615,634		49,250	
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	158,140		12,651	
25	Total	5,307,882		424,630	

[Original]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		September 2018	June 2018	September 2018	June 2018
1	Credit risk (excluding counterparty credit risk) (CCR)	884,040	903,494	70,723	72,279
2	Of which standardized approach (SA)	703,163	722,141	56,253	57,771
16	Market risk	1,555,923	1,418,973	124,473	113,517
17	Of which standardized approach (SA)	940,241	903,919	75,219	72,313
18	Of which internal model approaches (IMM)	615,682	515,053	49,254	41,204
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	14,670	11,397	1,173	911
25	Total	5,234,732	4,989,109	418,778	399,128

[Restated]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		September 2018	June 2018	September 2018	June 2018
1	Credit risk (excluding counterparty credit risk) (CCR)	813,622	850,303	65,089	68,024
2	Of which standardized approach (SA)	632,744	668,950	50,619	53,516
16	Market risk	1,556,021	1,412,401	124,481	112,992
17	Of which standardized approach (SA)	940,387	897,386	75,230	71,790
18	Of which internal model approaches (IMM)	615,634	515,015	49,250	41,201
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	158,140	138,025	12,651	11,042
25	Total	5,307,882	5,055,974	424,630	404,477

CR4: Standardized approach – credit risk exposure and Credit Risk Mitigation (CRM) effects

[Original]

(Millions of yen , %)

	Asset classes	Exposures before CCF and CRM		Exposures post-CCF and CRM		RWA	RWA density
		On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount		
3	Non-Japanese sovereign and central bank	385,294	-	385,294	-	7,894	<u>2.05%</u>
6	Non-Japanese public sector entities (excluding sovereign)	2,480	-	2,480	-	557	<u>22.46%</u>
10	Three major local public corporations of Japan	=	-	=	-	=	=
11	Financial institutions and securities firms	545,428	19,010	545,428	3,802	120,716	<u>21.98%</u>
12	Corporates	<u>268,240</u>	1,861	<u>210,122</u>	1,861	<u>187,088</u>	<u>88.26%</u>
16	Past due exposures for three months or more(excluding residential mortgage loans)	559	-	559	-	838	<u>149.91%</u>
21	Equities (excluding significant investments)	<u>269,948</u>	-	<u>269,948</u>	-	<u>338,526</u>	<u>125.40%</u>
22	Total	<u>5,652,785</u>	20,871	<u>5,594,667</u>	5,663	<u>703,163</u>	<u>12.56%</u>

[Restated]

(Millions of yen , %)

	Asset classes	Exposures before CCF and CRM		Exposures post-CCF and CRM		RWA	RWA density
		On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount		
3	Non-Japanese sovereign and central bank	385,294	-	385,294	-	7,894	2.04%
6	Non-Japanese public sector entities (excluding sovereign)	2,480	-	2,480	-	557	22.48%
10	Three major local public corporations of Japan	0	-	0	-	0	20.00%
11	Financial institutions and securities firms	545,428	19,010	545,428	3,802	120,716	21.97%
12	Corporates	268,236	1,861	210,118	1,861	187,083	88.25%
16	Past due exposures for three months or more(excluding residential mortgage loans)	559	-	559	-	838	150.00%
21	Equities (excluding significant investments)	268,111	-	268,111	-	268,111	100.00%
22	Total	5,650,943	20,871	5,592,825	5,663	632,744	11.30%

CR5: Standardized approach – exposures by asset classes and risk weights

[Original]

(Millions of yen)

	Asset classes	Credit risk exposures (post-CCF and post-CRM)					
		Risk weight	100%	150%	250%	1250%	Total
12	Corporates		176,640	-	-	-	211,984
21	Equities (excluding significant investments)		224,229	-	45,718	-	269,948
22	Total		421,534	559	45,718	-	5,600,330

[Restated]

(Millions of yen)

	Risk weight	Credit risk exposures (post-CCF and post-CRM)				Total
		100%	150%	250%	1250%	
12	Corporates	<u>176,636</u>	-	-	-	<u>211,980</u>
21	Equities (excluding significant investments)	<u>268,111</u>	-	-	-	<u>268,111</u>
22	Total	<u>465,411</u>	559	-	-	<u>5,598,489</u>

MR1 : Market risk under standardized approach

[Original]

(Millions of yen)

	RWA
1	Interest rate risk (general and specific) <u>638,388</u>
2	Equity risk (general and specific) <u>209,630</u>
3	Foreign exchange risk <u>70,103</u>
9	Total <u>940,241</u>

[Restated]

(Millions of yen)

	RWA
1	Interest rate risk (general and specific) <u>636,913</u>
2	Equity risk (general and specific) <u>202,212</u>
3	Foreign exchange risk <u>79,142</u>
9	Total <u>940,387</u>

MR2: RWA flow statements of market risk exposures under an IMA

[Original]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	<u>176,889</u>	<u>338,164</u>	-	-		<u>515,053</u>
1b	Adjustments to RWA based on the regulatory consolidated capital at previous quarter end	<u>7</u>	<u>6</u>	-	-		<u>6</u>
1c	Amounts of IMA at previous quarter end	<u>24,703</u>	<u>60,454</u>	-	-		<u>85,158</u>
2	Change in reporting period						
	Movement in risk levels	<u>21,493</u>	<u>98,908</u>	-	-		<u>120,402</u>
8a	Amounts of IMA at end of reporting period	<u>46,196</u>	<u>159,363</u>	-	-		<u>205,560</u>
8b	Adjustments to RWA based on the regulatory consolidated capital at end of reporting period	<u>5</u>	<u>3</u>	-	-		<u>3</u>
8c	RWA at end of reporting period	<u>213,860</u>	<u>401,821</u>	-	-		<u>615,682</u>

[Restated]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	<u>176,552</u>	<u>338,463</u>	-	-		<u>515,015</u>
1b	Adjustments to RWA based on the regulatory consolidated capital at previous quarter end	<u>6</u>	<u>5</u>	-	-		<u>5</u>
1c	Amounts of IMA at previous quarter end	<u>27,206</u>	<u>67,506</u>	-	-		<u>94,712</u>
2	Change in reporting period						
	Movement in risk levels	<u>20,841</u>	<u>97,188</u>	-	-		<u>118,030</u>
8a	Amounts of IMA at end of reporting period	<u>48,048</u>	<u>164,694</u>	-	-		<u>212,742</u>
8b	Adjustments to RWA based on the regulatory consolidated capital at end of reporting period	<u>4</u>	<u>2</u>	-	-		<u>3</u>
8c	RWA at end of reporting period	<u>213,852</u>	<u>401,781</u>	-	-		<u>615,634</u>

MR3 : IMA values for trading portfolios

[Original]

(Millions of yen)

	/	
	VaR (10 day 99%) –	
1	Maximum value	<u>8,495</u>
2	Average value	<u>4,700</u>
3	Minimum value	<u>1,743</u>
4	Period end	<u>3,695</u>
	Stressed VaR (10 day 99%)	
5	Maximum value	<u>17,812</u>
6	Average value	<u>9,532</u>
7	Minimum value	<u>4,346</u>
8	Period end	<u>12,749</u>

[Restated]

(Millions of yen)

	/	
	VaR (10 day 99%) –	
1	Maximum value	<u>8,668</u>
2	Average value	<u>4,845</u>
3	Minimum value	<u>1,834</u>
4	Period end	<u>3,843</u>
	Stressed VaR (10 day 99%)	
5	Maximum value	<u>18,296</u>
6	Average value	<u>9,953</u>
7	Minimum value	<u>4,653</u>
8	Period end	<u>13,175</u>

IRRBB1 : Quantitative information on IRRBB

[Original]

(Millions of yen)

	/	ΔEVE	
		September 2018	September 2017
8	Tier 1 capital	<u>1,111,476</u>	<u>1,134,487</u>

[Restated]

(Millions of yen)

		ΔEVE	
		September 2018	September 2017
8	Tier 1 capital	<u>1,105,298</u>	<u>1,140,647</u>

Consolidated Leverage Ratio

1. Composition of consolidated leverage ratio

[Original]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	September 2018	September 2017
On-balance sheet exposures (1)				
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>167,029</u>	<u>147,784</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,391,951</u>	<u>11,718,430</u>
Securities financing transaction exposures (3)				
12		Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	<u>7,295,941</u>	6,753,882
13		Netted amounts of cash payables and cash receivables of gross SFT assets	<u>1,718,286</u>	1,423,824
16	5	Total securities financing transaction exposures (sum of lines 12 to 15) (C)	<u>5,761,118</u>	5,489,913
Capital and total exposures (5)				
20		Tier 1 capital (E)	<u>1,111,476</u>	<u>1,134,487</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>19,458,472</u>	<u>19,524,574</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.71%</u>	<u>5.81%</u>

[Restated]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	September 2018	September 2017
On-balance sheet exposures (1)				
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>149,142</u>	<u>109,399</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,409,838</u>	<u>11,756,815</u>
Securities financing transaction exposures (3)				
12		Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	<u>7,635,941</u>	6,753,882
13		Netted amounts of cash payables and cash receivables of gross SFT assets	<u>1,617,685</u>	1,423,824
16	5	Total securities financing transaction exposures (sum of lines 12 to 15) (C)	<u>6,201,719</u>	5,489,913
Capital and total exposures (5)				
20		Tier 1 capital (E)	<u>1,105,298</u>	<u>1,140,647</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>19,916,960</u>	<u>19,562,959</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.54%</u>	<u>5.83%</u>

[As of June 30, 2018]

Key Metrics (at consolidated group level)

[Original]

(Millions of yen, %)

Basel III template number		June 2018	March 2018	December 2017	September 2017	June 2017
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,134,950</u>	<u>1,142,340</u>	<u>1,142,707</u>	<u>1,134,487</u>	<u>1,140,227</u>
2	Tier 1	<u>1,134,950</u>	<u>1,142,340</u>	<u>1,142,707</u>	<u>1,134,487</u>	<u>1,140,227</u>
3	Total capital	<u>1,134,950</u>	<u>1,142,340</u>	<u>1,142,707</u>	<u>1,134,487</u>	<u>1,140,227</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>4,989,109</u>	<u>5,125,879</u>	<u>5,257,936</u>	<u>5,106,753</u>	<u>5,043,690</u>
Capital ratio						
5	CET1 ratio (%)	<u>22.74%</u>	<u>22.28%</u>	<u>21.73%</u>	<u>22.21%</u>	<u>22.60%</u>
6	Tier 1 ratio (%)	<u>22.74%</u>	<u>22.28%</u>	<u>21.73%</u>	<u>22.21%</u>	<u>22.60%</u>
7	Total capital ratio (%)	<u>22.74%</u>	<u>22.28%</u>	<u>21.73%</u>	<u>22.21%</u>	<u>22.60%</u>
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>14.74%</u>	<u>14.28%</u>	<u>13.73%</u>	<u>14.21%</u>	<u>14.60%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>19,902,398</u>	<u>20,358,038</u>	<u>20,987,142</u>	<u>19,524,574</u>	<u>18,979,308</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.70%</u>	<u>5.61%</u>	<u>5.44%</u>	<u>5.81%</u>	<u>6.00%</u>

[Restated]

(Millions of yen, %)

Basel III template number		June 2018	March 2018	December 2017	September 2017	June 2017
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,123,271</u>	<u>1,133,926</u>	<u>1,131,024</u>	<u>1,140,647</u>	<u>1,143,722</u>
2	Tier 1	<u>1,123,271</u>	<u>1,133,926</u>	<u>1,131,024</u>	<u>1,140,647</u>	<u>1,143,722</u>
3	Total capital	<u>1,123,271</u>	<u>1,133,926</u>	<u>1,131,024</u>	<u>1,140,647</u>	<u>1,143,722</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>5,055,974</u>	<u>5,205,812</u>	<u>5,325,897</u>	<u>5,188,403</u>	<u>5,110,915</u>
Capital ratio						
5	CET1 ratio (%)	<u>22.21%</u>	<u>21.78%</u>	<u>21.23%</u>	<u>21.98%</u>	<u>22.37%</u>
6	Tier 1 ratio (%)	<u>22.21%</u>	<u>21.78%</u>	<u>21.23%</u>	<u>21.98%</u>	<u>22.37%</u>
7	Total capital ratio (%)	<u>22.21%</u>	<u>21.78%</u>	<u>21.23%</u>	<u>21.98%</u>	<u>22.37%</u>
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>14.21%</u>	<u>13.78%</u>	<u>13.23%</u>	<u>13.98%</u>	<u>14.37%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>19,884,503</u>	<u>20,356,302</u>	<u>21,007,559</u>	<u>19,562,959</u>	<u>18,998,109</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.64%</u>	<u>5.57%</u>	<u>5.38%</u>	<u>5.83%</u>	<u>6.02%</u>

Composition of Capital Disclosure

[Original]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End
Common Equity Tier 1 capital: regulatory adjustments (2)		
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	<u>107,752</u>
8	Goodwill (net of related tax liability)	<u>10,977</u>
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	<u>16,913</u>
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	<u>22,543</u>
28	Total regulatory adjustments to Common equity Tier 1 (b)	<u>147,794</u>
Common Equity Tier 1 capital		
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	<u>1,134,950</u>
Additional Tier 1 capital: regulatory adjustments		
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	<u>3,653</u>
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	<u>18,889</u>
43	Total regulatory adjustments to Additional Tier 1 capital (e)	<u>22,543</u>
Tier 1 capital		
45	Tier 1 capital ((c) + (f)) (g)	<u>1,134,950</u>
Tier 2 capital: regulatory adjustments		
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	<u>18,889</u>
57	Total regulatory adjustments to Tier 2 capital (i)	<u>18,889</u>
Total capital		
59	Total capital ((g) + (j)) (k)	<u>1,134,950</u>
Risk weighted assets (5)		
60	Total risk weighted assets (l)	<u>4,989,109</u>
Consolidated capital adequacy ratio		
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	<u>22.74%</u>
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	<u>22.74%</u>
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	<u>22.74%</u>
Amounts below the thresholds for deduction (before risk weighting) (6)		
72	Non-significant investments in the capital of other financials	<u>117,440</u>
73	Significant investments in the common stock of financials	<u>36,826</u>

[Restated]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End
Common Equity Tier 1 capital: regulatory adjustments (2)		
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	<u>109,874</u>
8	Goodwill (net of related tax liability)	<u>13,099</u>
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	<u>18,889</u>
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	<u>30,123</u>
28	Total regulatory adjustments to Common equity Tier 1 (b)	<u>159,473</u>
Common Equity Tier 1 capital		
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	<u>1,123,271</u>
Additional Tier 1 capital: regulatory adjustments		
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	<u>6,858</u>
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	<u>23,264</u>
43	Total regulatory adjustments to Additional Tier 1 capital (e)	<u>30,123</u>
Tier 1 capital		
45	Tier 1 capital ((c) + (f)) (g)	<u>1,123,271</u>
Tier 2 capital: regulatory adjustments		
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	<u>23,264</u>
57	Total regulatory adjustments to Tier 2 capital (i)	<u>23,264</u>
Total capital		
59	Total capital ((g) + (j)) (k)	<u>1,123,271</u>
Risk weighted assets (5)		
60	Total risk weighted assets (l)	<u>5,055,974</u>
Consolidated capital adequacy ratio		
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	<u>22.21%</u>
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	<u>22.21%</u>
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	<u>22.21%</u>
Amounts below the thresholds for deduction (before risk weighting) (6)		
72	Non-significant investments in the capital of other financials	<u>117,228</u>
73	Significant investments in the common stock of financials	<u>50,650</u>

Qualitative Disclosure (Consolidated)

- The amount of each account in the balance sheets as in published statements and the reference number in composition of capital disclosure

[Original]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
18, 39, 54, 72, 73	Investment securities	380,724	380,724

[Restated]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
<u>8</u> , 18, 39, 54, 72, 73	Investment securities	380,724	380,724

Quantitative Disclosure (Consolidated)

- Other quantitative disclosures
OV1 : Overview of RWA

[Original]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		June 2018	March 2018	June 2018	March 2018
1	Credit risk (excluding counterparty credit risk) (CCR)	<u>903,494</u>	<u>903,175</u>	<u>72,279</u>	<u>72,254</u>
2	Of which standardized approach (SA)	<u>722,141</u>	<u>747,448</u>	<u>57,771</u>	<u>59,795</u>
16	Market risk	<u>1,418,973</u>	<u>1,461,548</u>	<u>113,517</u>	<u>116,923</u>
17	Of which standardized approach (SA)	<u>903,919</u>	<u>860,281</u>	<u>72,313</u>	<u>68,822</u>
18	Of which internal model approaches (IMM)	<u>515,053</u>	<u>601,266</u>	<u>41,204</u>	<u>48,101</u>
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	<u>11,397</u>	<u>30,709</u>	<u>911</u>	<u>2,456</u>
25	Total	<u>4,989,109</u>	<u>5,125,879</u>	<u>399,128</u>	<u>410,070</u>

[Restated]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		June 2018	March 2018	June 2018	March 2018
1	Credit risk (excluding counterparty credit risk) (CCR)	850,303	903,084	68,024	72,246
2	Of which standardized approach (SA)	668,950	747,357	53,516	59,788
16	Market risk	1,412,401	1,457,444	112,992	116,595
17	Of which standardized approach (SA)	897,386	856,504	71,790	68,520
18	Of which internal model approaches (IMM)	515,015	600,940	41,201	48,075
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	138,025	114,837	11,042	9,187
25	Total	5,055,974	5,205,812	404,477	416,465

MR2: RWA flow statements of market risk exposures under an IMA

[Original]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	189,559	411,707	-	-		601,266
1b	Adjustments to RWA based on the regulatory consolidated capital at previous quarter end	6	4	-	-		4
1c	Amounts of IMA at previous quarter end	32,178	106,780	-	-		138,959
2	Change in reporting period						
	Movement in risk levels	▲ 7,474	▲ 46,326	-	-		▲ 53,801
8a	Amounts of IMA at end of reporting period	24,703	60,454	-	-		85,158
8b	Adjustments to RWA based on the regulatory consolidated capital at end of reporting period	7	6	-	-		6
8c	RWA at end of reporting period	176,889	338,164	-	-		515,053

[Restated]

(Millions of yen)

		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end	<u>189,672</u>	<u>411,268</u>	-	-		<u>600,940</u>
1b	Adjustments to RWA based on the regulatory consolidated capital at previous quarter end	<u>5</u>	<u>4</u>	-	-		<u>4</u>
1c	Amounts of IMA at previous quarter end	<u>34,661</u>	<u>114,056</u>	-	-		<u>148,717</u>
2	Change in reporting period						
	Movement in risk levels	<u>(7,455)</u>	<u>(46,550)</u>	-	-		<u>(54,005)</u>
8a	Amounts of IMA at end of reporting period	<u>27,206</u>	<u>67,506</u>	-	-		<u>94,712</u>
8b	Adjustments to RWA based on the regulatory consolidated capital at end of reporting period	<u>6</u>	<u>5</u>	-	-		<u>5</u>
8c	RWA at end of reporting period	<u>176,552</u>	<u>338,463</u>	-	-		<u>515,015</u>

Consolidated Leverage Ratio

1. Composition of consolidated leverage ratio

[Original]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	June 2018	March 2018
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>147,794</u>	<u>115,303</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs)	<u>12,852,826</u>	<u>11,544,374</u>
Securities financing transaction exposures			(3)	
13		Netted amounts of cash payables and cash receivables of gross SFT assets	<u>1,323,443</u>	1,156,495
16	5	Total securities financing transaction exposures (sum of lines 12 to 15)	<u>4,842,764</u>	6,572,576
Capital and total exposures			(5)	
20		Tier 1 capital	<u>1,134,950</u>	<u>1,142,340</u>
21	8	Total exposures (A)+(B)+(C)+(D)	<u>19,902,398</u>	<u>20,358,038</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.70%</u>	<u>5.61%</u>

[Restated]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	June 2018	March 2018
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>136,208</u>	<u>117,039</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs)	<u>12,864,412</u>	<u>11,542,638</u>
Securities financing transaction exposures			(3)	
13		Netted amounts of cash payables and cash receivables of gross SFT assets	<u>1,352,924</u>	1,156,495
16	5	Total securities financing transaction exposures (sum of lines 12 to 15)	<u>4,813,283</u>	6,572,576
Capital and total exposures			(5)	
20		Tier 1 capital	<u>1,123,271</u>	<u>1,133,926</u>
21	8	Total exposures (A)+(B)+(C)+(D)	<u>19,884,503</u>	<u>20,356,302</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.64%</u>	<u>5.57%</u>

[As of March 31, 2018]

Key metrics (at consolidated group level)

[Original]

(Millions of yen , %)

Basel III template number		March 2018	December 2017	September 2017	June 2017	March 2017
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,142,340</u>	<u>1,142,707</u>	<u>1,134,487</u>	<u>1,140,227</u>	<u>1,131,194</u>
2	Tier 1	<u>1,142,340</u>	<u>1,142,707</u>	<u>1,134,487</u>	<u>1,140,227</u>	<u>1,131,194</u>
3	Total capital	<u>1,142,340</u>	<u>1,142,707</u>	<u>1,134,487</u>	<u>1,140,227</u>	<u>1,131,194</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>5,125,879</u>	<u>5,257,936</u>	<u>5,106,753</u>	<u>5,043,690</u>	<u>4,996,323</u>
Capital ratio						
5	CET1 ratio (%)	<u>22.28%</u>	<u>21.73%</u>	<u>22.21%</u>	<u>22.60%</u>	<u>22.64%</u>
6	Tier 1 ratio (%)	<u>22.28%</u>	<u>21.73%</u>	<u>22.21%</u>	<u>22.60%</u>	<u>22.64%</u>
7	Total capital ratio (%)	<u>22.28%</u>	<u>21.73%</u>	<u>22.21%</u>	<u>22.60%</u>	<u>22.64%</u>
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>14.28%</u>	<u>13.73%</u>	<u>14.21%</u>	<u>14.60%</u>	<u>14.64%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>20,358,038</u>	<u>20,987,142</u>	<u>19,524,574</u>	<u>18,979,308</u>	<u>19,090,638</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.61%</u>	<u>5.44%</u>	<u>5.81%</u>	<u>6.00%</u>	<u>5.92%</u>

[Restated]

(Millions of yen, %)

Basel III template number		March 2018	December 2017	September 2017	June 2017	March 2017
Available capital (amounts)						
1	Common Equity Tier 1 (CET1)	<u>1,133,926</u>	<u>1,131,024</u>	<u>1,140,647</u>	<u>1,143,722</u>	<u>1,125,825</u>
2	Tier 1	<u>1,133,926</u>	<u>1,131,024</u>	<u>1,140,647</u>	<u>1,143,722</u>	<u>1,125,825</u>
3	Total capital	<u>1,133,926</u>	<u>1,131,024</u>	<u>1,140,647</u>	<u>1,143,722</u>	<u>1,125,825</u>
Risk-weighted assets (amounts)						
4	Total risk-weighted assets (RWA)	<u>5,205,812</u>	<u>5,325,897</u>	<u>5,188,403</u>	<u>5,110,915</u>	<u>5,061,423</u>
Capital ratio						
5	CET1 ratio (%)	<u>21.78%</u>	<u>21.23%</u>	<u>21.98%</u>	<u>22.37%</u>	<u>22.24%</u>
6	Tier 1 ratio (%)	<u>21.78%</u>	<u>21.23%</u>	<u>21.98%</u>	<u>22.37%</u>	<u>22.24%</u>
7	Total capital ratio (%)	<u>21.78%</u>	<u>21.23%</u>	<u>21.98%</u>	<u>22.37%</u>	<u>22.24%</u>
Additional CET1 buffer requirements as a percentage of RWA						
12	CET1 available after meeting the bank's minimum capital requirements (%)	<u>13.78%</u>	<u>13.23%</u>	<u>13.98%</u>	<u>14.37%</u>	<u>14.24%</u>
Leverage ratio						
13	Total leverage ratio exposure measure	<u>20,356,302</u>	<u>21,007,559</u>	<u>19,562,959</u>	<u>18,998,109</u>	<u>19,097,795</u>
14	Leverage ratio (%) including the impact of any applicable temporary exemption of central bank reserves	<u>5.57%</u>	<u>5.38%</u>	<u>5.83%</u>	<u>6.02%</u>	<u>5.89%</u>

Composition of Capital Disclosure

[Original]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	105,776	-
8	Goodwill (net of related tax liability)	11,170	-
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	4,629	-
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	4,016	
28	Total regulatory adjustments to Common equity Tier 1 (b)	115,303	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CE1) ((a) - (b)) (c)	1,142,340	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	769	-
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	3,246	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	4,016	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,142,340	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	3,246	-
57	Total regulatory adjustments to Tier 2 capital (i)	3,246	
Total capital			
59	Total capital ((g) + (j)) (k)	1,142,340	
Risk weighted assets (5)			
60	Total risk weighted assets (l)	5,125,879	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	22.28%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	22.28%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.28%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	115,098	
73	Significant investments in the common stock of financials	33,651	

[Restated]

(Millions of yen, %)

Basel III template number	Items	Group Consolidated Quarter-End	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	106,427	-
8	Goodwill (net of related tax liability)	11,821	-
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	7,810	-
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	8,599	
28	Total regulatory adjustments to Common equity Tier 1 (b)	123,718	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,133,926	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	1,920	-
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	6,678	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	8,599	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,133,926	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	6,678	-
57	Total regulatory adjustments to Tier 2 capital (i)	6,678	
Total capital			
59	Total capital ((g) + (j)) (k)	1,133,926	
Risk weighted assets (5)			
60	Total risk weighted assets (l)	5,205,812	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	21.78%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	21.78%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.78%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	115,033	
73	Significant investments in the common stock of financials	48,423	

Qualitative Disclosure (Consolidated)

12. The amount of each account in the balance sheets as in published statements and the reference number in composition of capital disclosure

[Original]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
18, 39, 54, 72, 73	Investment securities	367,196	367,196

[Restated]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
<u>8</u> , 18, 39, 54, 72, 73	Investment securities	367,196	367,196

Quantitative Disclosure (Consolidated)

2. Credit risk (exclude counterparty credit risk and securitization)
 A). Breakdown of exposures by geographical areas, industry and residual maturity

[Original]

【March 2018】 (Millions of yen)

		Credit risk exposures			
			Loans	Securities	Others
	Japan	<u>5,604,819</u>	751,323	<u>973,771</u>	<u>3,879,725</u>
	Overseas	<u>320,531</u>	34,892	<u>29,153</u>	256,484
Total (by area)		<u>5,925,350</u>	786,216	<u>1,002,924</u>	<u>4,136,210</u>
	Corporate	<u>294,251</u>	130,733	63,517	<u>100,000</u>
	Others	<u>582,178</u>	9,107	<u>297,922</u>	275,149
Total (by industry)		<u>5,925,350</u>	786,216	<u>1,002,924</u>	<u>4,136,210</u>
	Indeterminate	<u>5,107,635</u>	690,262	<u>333,781</u>	<u>4,083,591</u>
	Total (by maturity)	<u>5,925,350</u>	786,216	<u>1,002,924</u>	<u>4,136,210</u>

[Restated]

【March 2018】

(Millions of yen)

		Credit risk exposures			
			Loans	Securities	Others
	Japan	<u>5,667,687</u>	751,323	<u>1,033,035</u>	<u>3,883,329</u>
	Overseas	<u>320,512</u>	34,892	<u>29,134</u>	256,484
Total (by area)		<u>5,988,199</u>	786,216	<u>1,062,170</u>	<u>4,139,813</u>
	Corporate	<u>297,854</u>	130,733	63,517	<u>103,603</u>
	Others	<u>641,423</u>	9,107	<u>357,167</u>	275,149
Total (by industry)		<u>5,988,199</u>	786,216	<u>1,062,170</u>	<u>4,139,813</u>
	Indeterminate	<u>5,170,484</u>	690,262	<u>393,026</u>	<u>4,087,195</u>
Total (by maturity)		<u>5,988,199</u>	786,216	<u>1,062,170</u>	<u>4,139,813</u>

4. Other quantitative disclosures

OV1: Overview of RWA

[Original]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		March 2018	March 2017	March 2018	March 2017
1	Credit risk (excluding counterparty credit risk) (CCR)	<u>903,175</u>		<u>72,254</u>	
2	Of which standardized approach (SA)	<u>747,448</u>		<u>59,795</u>	
16	Market risk	<u>1,461,548</u>		<u>116,923</u>	
17	Of which standardized approach (SA)	<u>860,281</u>		<u>68,822</u>	
18	Of which internal model approaches (IMM)	<u>601,266</u>		<u>48,101</u>	
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	<u>30,709</u>		<u>2,456</u>	
25	Total	<u>5,125,879</u>		<u>410,070</u>	

[Restated]

(Millions of yen)

Basel III template number		RWA		Minimum capital requirements	
		March 2018	March 2017	March 2018	March 2017
1	Credit risk (excluding counterparty credit risk) (CCR)	903,084	-	72,246	-
2	Of which standardized approach (SA)	747,357	-	59,788	-
16	Market risk	1,457,444	-	116,595	-
17	Of which standardized approach (SA)	856,504	-	68,520	-
18	Of which internal model approaches (IMM)	600,940	-	48,075	-
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	114,837	-	9,187	-
25	Total	5,205,812	-	416,465	-

LI1: Differences between accounting and regulatory scopes of consolidation and mapping of financial statement categories with regulatory risk categories

[Original]

(Millions of yen)

		Carrying values as reported in published financial statements	Carrying values under scope of regulatory consolidation	Carrying values of items:				
				Subject to credit risk framework ¹	Subject to counterparty credit risk framework	Subject to the securitization framework ²	Subject to the market risk framework	Not subject to capital requirements or subject to deduction from capital
	Assets							
15	Accrued income	35,880	34,990	-	-	20,297	-	-
17	Other current assets	390,020	170,854	202,600	-	70,406	13,417	
19	Total current assets	20,487,498	6,148,616	10,056,782	680,147	10,903,498	8,647	
24	Investments and other assets	424,278	424,355	-	-	53,601	-	
25	Investment securities	367,196	367,196	-	-	25,414	-	
28	Total noncurrent assets	654,245	424,355	-	-	67,122	216,445	
30	Total assets	21,141,743	6,572,972	10,056,782	680,147	10,970,620	225,093	

[Restated]

(Millions of yen)

	Carrying values as reported in published financial statements	Carrying values under scope of regulatory consolidation	Carrying values of items:				
			Subject to credit risk framework ¹	Subject to counterparty credit risk framework	Subject to the securitization framework ²	Subject to the market risk framework	Not subject to capital requirements or subject to deduction from capital
Assets							
15	Accrued income	35,880	<u>34,987</u>	-	-	20,297	-
17	Other current assets	390,020	<u>174,571</u>	202,600	-	70,406	13,417
19	Total current assets	20,487,498	<u>6,152,331</u>	10,056,782	680,147	10,903,498	8,647
24	Investments and other assets	424,278	424,355	-	-	<u>54,232</u>	<u>650</u>
25	Investment securities	367,196	367,196	-	-	<u>26,045</u>	<u>650</u>
28	Total noncurrent assets	654,245	424,355	-	-	<u>67,753</u>	<u>217,096</u>
30	Total assets	21,141,743	<u>6,576,687</u>	10,056,782	680,147	<u>10,971,252</u>	<u>225,744</u>

LI2: Main sources of differences between regulatory exposure amounts and carrying values in financial statements

[Original]

(Millions of yen)

	Total	Items subject to:				
		Credit risk framework ¹	Counterparty credit risk framework ²	Securitization framework	Market risk framework	
1	Asset carrying value amount under scope of regulatory consolidation (as per template LI1)	<u>21,141,743</u>	<u>6,572,972</u>	10,056,782	680,147	<u>10,970,620</u>
2	Liabilities carrying value amount under regulatory scope of consolidation (as per template LI1)	<u>19,771,223</u>	1,608	8,738,742	-	9,790,238
3	Total net amount under regulatory scope of consolidation	<u>1,370,520</u>	<u>6,571,363</u>	1,318,039	680,147	<u>1,180,382</u>
12	Exposure amounts considered for regulatory purposes	14,009,083	<u>6,706,867</u>	2,440,750	690,908	<u>1,180,382</u>

[Restated]

(Millions of yen)

		Total	Items subject to:			
			Credit risk framework ¹	Counterparty credit risk framework ²	Securitization framework	Market risk framework
1	Asset carrying value amount under scope of regulatory consolidation (as per template LI1)	<u>20,915,999</u>	<u>6,576,687</u>	10,056,782	680,147	<u>10,971,252</u>
2	Liabilities carrying value amount under regulatory scope of consolidation (as per template LI1)	<u>11,397,775</u>	1,608	8,738,742	-	9,790,238
3	Total net amount under regulatory scope of consolidation	<u>9,518,223</u>	<u>6,575,078</u>	1,318,039	680,147	<u>1,181,013</u>
12	Exposure amounts considered for regulatory purposes	14,009,083	<u>6,710,581</u>	2,440,750	690,908	<u>1,181,013</u>

CR4: Standardized approach – credit risk exposure and Credit Risk Mitigation (CRM) effects

[Original]

(Millions of yen , %)

	Asset classes	Exposures before CCF and CRM		Exposures post-CCF and CRM		RWA	RWA density
		On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount		
6	Non-Japanese public sector entities (excluding sovereign)	2,409	-	2,409	-	541	<u>22.46%</u>
9	Japanese government-sponsored entities	265,616	-	265,616	-	29,801	<u>11.22%</u>
10	Three major local public corporations of Japan	8	-	8	-	1	<u>12.50%</u>
11	Financial institutions and securities firms	702,983	19,011	702,983	3,802	152,310	<u>21.55%</u>
12	Corporates	<u>281,613</u>	1,847	<u>231,421</u>	1,847	<u>191,892</u>	<u>82.26%</u>
16	Past due exposures for three months or more(excluding residential mortgage loans)	475	-	475	-	713	<u>150.11%</u>
21	Equities (excluding significant investments)	<u>298,609</u>	-	<u>298,609</u>	-	<u>349,071</u>	<u>116.90%</u>
22	Total	<u>5,638,722</u>	33,269	<u>5,588,530</u>	13,910	<u>747,448</u>	<u>13.34%</u>

[Restated]

(Millions of yen , %)

	Asset classes	Exposures before CCF and CRM		Exposures post-CCF and CRM		RWA	RWA density
		On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount		
6	Non-Japanese public sector entities (excluding sovereign)	2,409	-	2,409	-	541	<u>22.48%</u>
9	Japanese government-sponsored entities	265,616	-	265,616	-	29,801	<u>11.21%</u>
10	Three major local public corporations of Japan	8	-	8	-	1	<u>20.00%</u>
11	Financial institutions and securities firms	702,983	19,011	702,983	3,802	152,310	<u>21.54%</u>
12	Corporates	<u>285,216</u>	1,847	<u>235,024</u>	1,847	<u>195,496</u>	<u>82.53%</u>
16	Past due exposures for three months or more(excluding residential mortgage loans)	475	-	475	-	713	<u>150.00%</u>
21	Equities (excluding significant investments)	<u>345,375</u>	-	<u>345,375</u>	-	<u>345,375</u>	<u>100.00%</u>
22	Total	<u>5,689,093</u>	33,269	<u>5,638,901</u>	13,910	<u>747,357</u>	<u>13.22%</u>

CR5: Standardized approach – exposures by asset classes and risk weights

[Original]

(Millions of yen)

	Asset classes	Credit risk exposures (post-CCF and post-CRM)					
		Risk weight	100%	150%	250%	1250%	Total
12	Corporates		<u>172,489</u>	-	-	-	<u>233,268</u>
21	Equities (excluding significant investments)		<u>264,967</u>	-	<u>33,641</u>	-	<u>298,609</u>
22	Total		<u>458,875</u>	475	<u>33,641</u>	-	<u>5,602,441</u>

[Restated]

(Millions of yen)

	Risk weight	Credit risk exposures (post-CCF and post-CRM)				Total
		100%	150%	250%	1250%	
12	Corporates	<u>176,093</u>	-	-	-	<u>236,871</u>
21	Equities (excluding significant investments)	<u>345,375</u>	-	-	-	<u>345,375</u>
22	Total	<u>542,887</u>	475	-	-	<u>5,652,811</u>

MR1 : Market risk under standardized approach

[Original]

(Millions of yen)

	RWA
1	Interest rate risk (general and specific) <u>195,739</u>
2	Equity risk (general and specific) <u>587,857</u>
3	Foreign exchange risk <u>51,666</u>
9	Total <u>860,281</u>

[Restated]

(Millions of yen)

	RWA
1	Interest rate risk (general and specific) <u>583,483</u>
2	Equity risk (general and specific) <u>181,286</u>
3	Foreign exchange risk <u>66,716</u>
9	Total <u>856,504</u>

MR3 : IMA values for trading portfolios

[Original]

(Millions of yen)

	(Millions of yen)	
	VaR (10 day 99%) –	
1	Maximum value	<u>11,018</u>
2	Average value	<u>4,782</u>
3	Minimum value	<u>1,546</u>
4	Period end	<u>2,574</u>
	Stressed VaR (10 day 99%)	
5	Maximum value	<u>21,025</u>
6	Average value	<u>9,448</u>
7	Minimum value	<u>3,930</u>
8	Period end	<u>8,542</u>

[Restated]

(Millions of yen)

	(Millions of yen)	
	VaR (10 day 99%) –	
1	Maximum value	<u>11,216</u>
2	Average value	<u>4,929</u>
3	Minimum value	<u>1,678</u>
4	Period end	<u>2,772</u>
	Stressed VaR (10 day 99%)	
5	Maximum value	<u>21,476</u>
6	Average value	<u>9,859</u>
7	Minimum value	<u>4,355</u>
8	Period end	<u>9,124</u>

IRRBB1 : Quantitative information on IRRBB

[Original]

(Millions of yen)

		ΔEVE	
		March 2018	March 2017
8	Tier 1 capital	<u>1,142,340</u>	

[Restated]

(Millions of yen)

		ΔEVE	
		March 2018	March 2017
8	Tier 1 capital	<u>1,133,926</u>	

Consolidated Leverage Ratio

1. Composition of consolidated leverage ratio

[Original]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	March 2018	March 2017
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>115,303</u>	<u>101,137</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,544,374</u>	<u>11,233,231</u>
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,142,340</u>	<u>1,131,194</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>20,358,038</u>	<u>19,090,638</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.61%</u>	<u>5.92%</u>

[Restated]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	March 2018	March 2017
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>117,039</u>	<u>93,980</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,542,638</u>	<u>11,240,388</u>
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,133,926</u>	<u>1,125,825</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>20,356,302</u>	<u>19,097,795</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.57%</u>	<u>5.89%</u>

[As of December 31, 2017]

[Original]

(Unit: 1 Million Yen)

	December 2017
1. Consolidated Total Capital Ratio	<u>21.7 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>21.7 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>21.7 %</u>
4. Total Qualifying Capital	<u>1,142,707</u>
5. Tier 1 Capital	<u>1,142,707</u>
6. Common Equity Tier1	<u>1,142,707</u>
7. Total Capital Requirements	<u>420,634</u>

[Restated]

(Unit: 1 Million Yen)

	December 2017
1. Consolidated Total Capital Ratio	<u>21.2 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>21.2 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>21.2 %</u>
4. Total Qualifying Capital	<u>1,131,024</u>
5. Tier 1 Capital	<u>1,131,024</u>
6. Common Equity Tier1	<u>1,131,024</u>
7. Total Capital Requirements	<u>426,071</u>

8. Composition of capital disclosure

[Original]

(Millions of yen)

Basel III template number	Items	December 2017	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	82,945	20,736
8	Goodwill (net of related tax liability)	10,742	2,685
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	24,962	6,240
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	17,335	
28	Total regulatory adjustments to Common equity Tier 1 (b)	125,976	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,142,707	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	7,220	1,805
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	2,685	
	Goodwill (net of related tax liability)	2,685	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	10,482	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	20,388	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,142,707	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	20,050	5,012
57	Total regulatory adjustments to Tier 2 capital (i)	20,050	
Total capital			
59	Total capital ((g) + (j)) (k)	1,142,707	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	31,249	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	13,058	
60	Total risk weighted assets (l)	5,257,936	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	21.7%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	21.7%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.7%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	118,238	
73	Significant investments in the common stock of financials	35,437	

[Restated]

(Millions of yen)

Basel III template number	Items	December 2017	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	83,404	20,851
8	Goodwill (net of related tax liability)	11,202	2,800
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	27,392	6,848
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	26,129	
28	Total regulatory adjustments to Common equity Tier 1 (b)	137,659	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,131,024	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	11,617	2,904
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	2,800	
	Goodwill (net of related tax liability)	2,800	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	14,764	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	29,182	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,131,024	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	24,333	6,083
57	Total regulatory adjustments to Tier 2 capital (i)	24,333	
Total capital			
59	Total capital ((g) + (j)) (k)	1,131,024	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	34,026	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	15,835	
60	Total risk weighted assets (l)	5,325,897	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	21.2%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	21.2%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.2%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	118,180	
73	Significant investments in the common stock of financials	49,695	

9. The amount of each account in Balance sheet as in published statement and the reference number in composition of capital disclosure under the assumption of the financial statement under the regulatory scope of consolidation complying the Capital Adequacy Ratio Accord item 3

[Original]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
18, 39, 54, 72, 73	Investment securities	355,993	355,993

[Restated]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
<u>8</u> , 18, 39, 54, 72, 73	Investment securities	355,993	355,993

12. Composition of leverage ratio disclosure

[Original]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	December 2017	September 2017
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>146,364</u>	<u>147,784</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>12,121,114</u>	<u>11,718,430</u>
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,142,707</u>	<u>1,134,487</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>20,987,142</u>	<u>19,524,574</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.44%</u>	<u>5.81%</u>

[Restated]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	December 2017	September 2017
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>125,947</u>	<u>109,399</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>12,141,531</u>	<u>11,756,815</u>
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,131,024</u>	<u>1,140,647</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>21,007,559</u>	<u>19,562,959</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.38%</u>	<u>5.83%</u>

[As of September 30, 2017]

Composition of Capital Disclosure

[Original]

(Millions of yen)

Basel III template number	Items	September 2017	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	79,122	19,780
8	Goodwill (net of related tax liability)	8,669	2,167
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	24,784	6,196
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	20,244	
28	Total regulatory adjustments to Common equity Tier 1 (b)	124,776	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CE1) ((a) - (b)) (c)	1,134,487	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	6,799	1,699
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	2,167	
	Goodwill (net of related tax liability)	2,167	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	14,041	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	23,008	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,134,487	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	22,203	5,550
57	Total regulatory adjustments to Tier 2 capital (i)	22,203	
Total capital			
59	Total capital ((g) + (j)) (k)	1,134,487	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	31,192	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	13,446	
60	Total risk weighted assets (l)	5,106,753	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	22.2%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	22.2%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.2%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	117,574	
73	Significant investments in the common stock of financials	34,581	

[Restated]

(Millions of yen)

Basel III template number	Items	September 2017	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	79,595	19,898
8	Goodwill (net of related tax liability)	9,142	2,285
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	20,335	5,083
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	18,060	
28	Total regulatory adjustments to Common equity Tier 1 (b)	118,616	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,140,647	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	6,557	1,639
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	2,285	
	Goodwill (net of related tax liability)	2,285	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	11,980	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	20,823	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,140,647	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	20,142	5,035
57	Total regulatory adjustments to Tier 2 capital (i)	20,142	
Total capital			
59	Total capital ((g) + (j)) (k)	1,140,647	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	29,504	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	11,759	
60	Total risk weighted assets (l)	5,188,403	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	21.9%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	21.9%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.9%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	117,514	
73	Significant investments in the common stock of financials	48,537	

Scope of Consolidation

The amount of each account in balance sheets as in the published statements and the reference number in the composition of capital disclosure under the assumptions of the financial statements under the regulatory scope of consolidation complying with the Capital Adequacy Ratio Accord item 3

[Original]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
18, 39, 54, 72, 73	Investment securities	334,898	334,898

[Restated]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
<u>8</u> , 18, 39, 54, 72, 73	Investment securities	334,898	334,898

Quantitative Disclosure (Consolidated)

2. Capital adequacy

Capital requirements for credit risk

[Original]

(Millions of yen)

	September 2017
On-balance transactions	<u>106,848</u>
12.Corporates	<u>16,625</u>
20.Equities	<u>25,078</u>
21.Others	<u>15,267</u>
23.Securitizations (not as an originator)	<u>9,200</u>
Total capital requirements for credit risk	<u>211,700</u>

[Restated]

(Millions of yen)

	September 2017
On-balance transactions	<u>112,866</u>
12.Corporates	<u>16,623</u>
20.Equities	<u>28,641</u>
21.Others	<u>17,940</u>
23.Securitizations (not as an originator)	<u>8,984</u>
Total capital requirements for credit risk	<u>217,718</u>

Capital requirements for market risk

[Original]

(Millions of yen)

		September 2017
Standardized approach		<u>73,542</u>
	Interest rate risk	<u>53,149</u>
	Equity risk	<u>17,147</u>
	Foreign exchange risk	<u>3,135</u>
Internal models approach		<u>40,744</u>
Total capital requirements for market risk		<u>114,287</u>

[Restated]

(Millions of yen)

		September 2017
Standardized approach		<u>74,017</u>
	Interest rate risk	<u>53,325</u>
	Equity risk	<u>17,368</u>
	Foreign exchange risk	<u>3,212</u>
Internal models approach		<u>40,784</u>
Total capital requirements for market risk		<u>114,801</u>

Total capital requirements

[Original]

(Millions of yen)

		September 2017
	Credit risk	<u>211,700</u>
	Market risk	<u>114,287</u>
Total capital requirements		<u>408,539</u>

[Restated]

(Millions of yen)

		September 2017
	Credit risk	<u>217,718</u>
	Market risk	<u>114,801</u>
Total capital requirements		<u>415,072</u>

3. Credit risk exposures (excluding exposures under the IRB approach and securitization exposures)
Exposures by geographical area, industry, and residual contractual maturity

[Original]

(Millions of yen)

	Credit risk exposures						Past due exposures for three months or more
	Loans	Repo	Derivatives	Securities	Others (**)		
Japan	17,975,587	101,341	5,241,010	5,376,613	2,013,661	5,242,960	88
Overseas	9,571,600	37,483	9,168,611	82,936	18,285	264,283	120
Total (by area)	27,547,187	138,825	14,409,621	5,459,549	2,031,946	5,507,243	208
Corporate	4,930,267	26,580	4,282,259	385,195	83,172	153,059	190
Others	1,202,906	8,681	-	-	572,233	621,990	-
Total (by industry)	27,547,187	138,825	14,409,621	5,459,549	2,031,946	5,507,243	208
Indeterminate	7,999,305	46,654	1,957,451	7,700	621,478	5,366,021	
Total (by maturity)	27,547,187	138,825	14,409,621	5,459,549	2,031,946	5,507,243	

[Restated]

(Millions of yen)

	Credit risk exposures						Past due exposures for three months or more
	Loans	Repo	Derivatives	Securities	Others (**)		
Japan	18,033,092	101,341	5,241,010	5,376,613	2,071,439	5,242,687	88
Overseas	9,571,973	37,483	9,168,611	82,936	18,658	264,283	120
Total (by area)	27,605,065	138,825	14,409,621	5,459,549	2,090,097	5,506,970	208
Corporate	4,930,242	26,580	4,282,259	385,195	83,172	153,033	190
Others	1,260,809	8,681	-	-	630,384	621,743	-
Total (by industry)	27,605,065	138,825	14,409,621	5,459,549	2,090,097	5,506,970	208
Indeterminate	8,057,184	46,654	1,957,451	7,700	679,629	5,365,749	
Total (by maturity)	27,605,065	138,825	14,409,621	5,459,549	2,090,097	5,506,970	

Exposure by risk weight after Credit Risk Mitigation (CRM) Techniques

[Original]

(Millions of yen)

Risk weight	September 2017		
	Exposure amounts		
	Application of external rating	Others	
100%	1,000,317	12,387	987,930
250%	34,580	-	34,580
Total	9,569,176	2,494,402	7,074,773

[Restated]

(Millions of yen)

Risk weight	September 2017		
	Exposure amounts		
		Application of external rating	Others
100%	<u>1,044,831</u>	12,387	<u>1,032,444</u>
250%	<u>67,991</u>	-	<u>67,991</u>
Total	<u>9,647,101</u>	2,494,402	<u>7,152,698</u>

6. Securitization exposures

(2) Securitization exposures for calculating credit risk asset as an investor

i Underlying assets

[Original]

(Millions of yen)

Underlying assets	Exposure amounts		Risk weight 1250%	
		Resecuritization		Resecuritization
Loans and receivables	<u>585,746</u>	-	-	-
Total	<u>585,746</u>	-	-	-

[Restated]

(Millions of yen)

Underlying assets	Exposure amounts		Risk weight 1250%	
		Resecuritization		Resecuritization
Loans and receivables	<u>572,273</u>	-	-	-
Total	<u>572,273</u>	-	-	-

ii Exposures balance and capital requirements by risk weight

[Original]

(Millions of yen)

Risk weight	Exposure amounts		Capital requirements	
		Resecuritization		Resecuritization
≤ 20%	<u>585,746</u>	-	<u>9,371</u>	-
Total	<u>585,746</u>	-	<u>9,371</u>	-

[Restated]

(Millions of yen)

Risk weight	Exposure amounts		Capital requirements	
		Resecuritization		Resecuritization
≤ 20%	<u>572,273</u>	-	<u>9,156</u>	-
Total	<u>572,273</u>	-	<u>9,156</u>	-

7. Market risk

[Original]

(Millions of yen)

	VaR	Stress VaR
Amount as of September 2017	<u>3,905</u>	<u>9,511</u>
Maximum	<u>11,206</u>	<u>21,467</u>
Average	<u>5,376</u>	<u>9,679</u>
Minimum	<u>1,674</u>	<u>4,346</u>

[Restated]

(Millions of yen)

	VaR	Stress VaR
Amount as of September 2017	<u>3,910</u>	<u>9,520</u>
Maximum	<u>11,216</u>	<u>21,476</u>
Average	<u>5,383</u>	<u>9,688</u>
Minimum	<u>1,678</u>	<u>4,355</u>

Consolidated Leverage Ratio

1. Composition of Consolidated Leverage Ratio

[Original]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	September 2017	September 2016
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>147,784</u>	<u>78,550</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,718,430</u>	<u>10,680,719</u>
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,134,487</u>	<u>1,103,274</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>19,524,574</u>	<u>18,429,869</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.81%</u>	5.98%

[Restated]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	September 2017	September 2016
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>109,399</u>	<u>67,200</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,756,815</u>	<u>10,692,069</u>
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,140,647</u>	<u>1,103,226</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>19,562,959</u>	<u>18,441,219</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.83%</u>	5.98%

[As of June 30, 2017]

[Original]

(Unit: 1 Million Yen)

	June 2017
1. Consolidated Total Capital Ratio	<u>22.6 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>22.6 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>22.6 %</u>
4. Total Qualifying Capital	<u>1,140,227</u>
5. Tier 1 Capital	<u>1,140,227</u>
6. Common Equity Tier1	<u>1,140,227</u>
7. Total Capital Requirements	<u>403,495</u>

[Restated]

(Unit: 1 Million Yen)

	June 2017
1. Consolidated Total Capital Ratio	<u>22.3 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>22.3 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>22.3 %</u>
4. Total Qualifying Capital	<u>1,143,722</u>
5. Tier 1 Capital	<u>1,143,722</u>
6. Common Equity Tier1	<u>1,143,722</u>
7. Total Capital Requirements	<u>408,873</u>

8. Composition of capital disclosure

[Original]

(Millions of yen)

Basel III template number	Items	June 2017	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	73,324	18,331
8	Goodwill (net of related tax liability)	4,720	1,180
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	18,200	4,550
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	9,723	
28	Total regulatory adjustments to Common equity Tier 1 (b)	101,641	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,140,227	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	2,368	592
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	1,180	
	Goodwill (net of related tax liability)	1,180	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	8,034	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	11,582	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,140,227	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	15,693	3,923
57	Total regulatory adjustments to Tier 2 capital (i)	15,693	
Total capital			
59	Total capital ((g) + (j)) (k)	1,140,227	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	26,297	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	9,065	
60	Total risk weighted assets (l)	5,043,690	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	22.6%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	22.6%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.6%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	116,419	
73	Significant investments in the common stock of financials	36,309	

[Restated]

(Millions of yen)

Basel III template number	Items	June 2017	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	73,811	18,452
8	Goodwill (net of related tax liability)	5,207	1,301
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	16,246	4,061
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	7,695	
28	Total regulatory adjustments to Common equity Tier 1 (b)	98,146	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CE1) ((a) - (b)) (c)	1,143,722	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	2,671	667
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	1,301	
	Goodwill (net of related tax liability)	1,301	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	5,582	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	9,555	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,143,722	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	13,241	3,310
57	Total regulatory adjustments to Tier 2 capital (i)	13,241	
Total capital			
59	Total capital ((g) + (j)) (k)	1,143,722	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	25,271	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	8,039	
60	Total risk weighted assets (l)	5,110,915	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	22.3%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	22.3%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.3%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	116,358	
73	Significant investments in the common stock of financials	49,325	

9. The amount of each account in Balance sheet as in published statement and the reference number in composition of capital disclosure under the assumption of the financial statement under the regulatory scope of consolidation complying the Capital Adequacy Ratio Accord item 3

[Original]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
18, 39, 54, 72, 73	Investment securities	327,815	327,815

[Restated]

(Millions of yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
<u>8</u> , 18, 39, 54, 72, 73	Investment securities	327,815	327,815

12. Composition of leverage ratio disclosure

[Original]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	June 2017	March 2017
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>113,224</u>	<u>101,137</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,506,172</u>	<u>11,233,231</u>
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,140,227</u>	<u>1,131,194</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>18,979,308</u>	<u>19,090,638</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>6.00%</u>	<u>5.92%</u>

[Restated]

(Millions of yen)

Basel III template number (2)	Basel III template number (1)	Items	June 2017	March 2017
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>94,423</u>	<u>93,980</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,524,973</u>	<u>11,240,388</u>
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,143,722</u>	<u>1,125,825</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>18,998,109</u>	<u>19,097,795</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>6.02%</u>	<u>5.89%</u>

[As of March 31, 2017]

Composition of capital disclosure

[Original]

(Unit:1Million Yen)

Basel III template number	Items	March 2017	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	72,477	18,119
8	Goodwill (net of related tax liability)	4,882	1,220
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	13,775	3,443
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	6,507	
28	Total regulatory adjustments to Common equity Tier 1 (b)	93,163	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,131,194	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	2,987	746
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	1,220	
	Goodwill (net of related tax liability)	1,220	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	3,765	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	7,973	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,131,194	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	11,120	2,780
57	Total regulatory adjustments to Tier 2 capital (i)	11,120	
Total capital			
59	Total capital ((g) + (j)) (k)	1,131,194	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	23,946	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	6,970	
60	Total risk weighted assets (l)	4,996,323	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	22.6%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	22.6%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.6%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	114,670	
73	Significant investments in the common stock of financials	35,849	

[Restated]

(Unit:1Million Yen)

Basel III template number	Items	March 2017	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	72,998	18,249
8	Goodwill (net of related tax liability)	5,403	1,350
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	14,949	3,737
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	10,181	
28	Total regulatory adjustments to Common equity Tier 1 (b)	98,532	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,125,825	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	4,278	1,069
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	1,350	
	Goodwill (net of related tax liability)	1,350	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions	6,018	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	11,647	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,125,825	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	13,373	3,343
57	Total regulatory adjustments to Tier 2 capital (i)	13,373	
Total capital			
59	Total capital ((g) + (j)) (k)	1,125,825	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	25,125	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	8,150	
60	Total risk weighted assets (l)	5,061,423	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	22.2%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	22.2%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.2%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	114,605	
73	Significant investments in the common stock of financials	48,546	

Qualitative Disclosure (Consolidated)

11. The amount of each account in the balance sheets as in published statements and the reference number in composition of capital disclosure under the assumptions of the financial statements under the regulatory scope of consolidation complying with the Capital Adequacy Ratio Accord item 3

[Original]

(Unit: 1 Million Yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
18, 39, 54, 72, 73	Investment securities	318,751	318,751

[Restated]

(Unit: 1 Million Yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
<u>8</u> 18, 39, 54, 72, 73	Investment securities	318,751	318,751

Quantitative Disclosure (Consolidated)

2. Capital adequacy

Capital requirements for credit risk

[Original]

(Unit: 1 Million Yen)

	March 2017
On-balance transactions	<u>99,389</u>
12. Corporates	<u>18,599</u>
20. Equities	<u>24,671</u>
21. Others	<u>14,672</u>
23. Securitizations (not as an originator)	<u>8,867</u>
Total capital requirements for credit risk	<u>206,374</u>

[Restated]

(Unit: 1 Million Yen)

	March 2017
On-balance transactions	<u>104,820</u>
12. Corporates	<u>18,598</u>
20. Equities	<u>27,951</u>
21. Others	<u>17,081</u>
23. Securitizations (not as an originator)	<u>8,610</u>
Total capital requirements for credit risk	<u>211,805</u>

Capital requirements for market risk

[Original]

(Unit:1Million Yen)

	March 2017
Standardized approach	<u>66,963</u>
Interest rate risk	<u>45,279</u>
Equity risk	<u>14,731</u>
Foreign exchange risk	<u>6,841</u>
Internal models approach	<u>43,303</u>
Total capital requirements for market risk	<u>110,267</u>

[Restated]

(Unit:1Million Yen)

	March 2017
Standardized approach	<u>66,698</u>
Interest rate risk	<u>45,003</u>
Equity risk	<u>14,754</u>
Foreign exchange risk	<u>6,829</u>
Internal models approach	<u>43,345</u>
Total capital requirements for market risk	<u>110,044</u>

Total capital requirements

[Original]

(Unit:1Million Yen)

	March 2017
Credit risk	<u>206,374</u>
Market risk	<u>110,267</u>
Total capital requirements	<u>399,704</u>

[Restated]

(Unit:1Million Yen)

	March 2017
Credit risk	<u>211,805</u>
Market risk	<u>110,044</u>
Total capital requirements	<u>404,913</u>

3. Credit risk exposures (excluding exposures under IRB approach and securitization exposures)
Exposures by geographical area, industry, and residual contractual maturity

[Original]

(Unit:1Million Yen)

	Credit risk exposures	Credit risk exposures					Past due exposures for three months or more
		Loans	Repo	Derivatives	Securities	Others (**)	
Japan	<u>17,918,452</u>	101,488	5,661,878	5,264,874	<u>2,096,383</u>	<u>4,793,826</u>	177
Overseas	<u>9,241,519</u>	29,289	8,841,502	91,594	<u>14,864</u>	264,268	38
Total (by area)	<u>27,159,971</u>	130,778	14,503,381	5,356,469	<u>2,111,247</u>	<u>5,058,095</u>	215
Corporate	<u>4,992,905</u>	25,403	4,331,420	374,586	125,951	<u>135,542</u>	151
Others	<u>1,025,042</u>	3,432	-	-	<u>408,844</u>	<u>612,764</u>	-
Total (by industry)	<u>27,159,971</u>	130,778	14,503,381	5,356,469	<u>2,111,247</u>	<u>5,058,095</u>	215
Indeterminate	<u>7,478,516</u>	40,624	1,922,567	9,844	<u>588,683</u>	<u>4,916,796</u>	
Total (by maturity)	<u>27,159,971</u>	130,778	14,503,381	5,356,469	<u>2,111,247</u>	<u>5,058,095</u>	

[Restated]

(Unit:1Million Yen)

	Credit risk exposures	Credit risk exposures					Past due exposures for three months or more
		Loans	Repo	Derivatives	Securities	Others (**)	
Japan	<u>17,972,281</u>	101,488	5,661,878	5,264,874	<u>2,150,471</u>	<u>4,793,568</u>	177
Overseas	<u>9,240,716</u>	29,289	8,841,502	91,594	<u>14,061</u>	264,268	38
Total (by area)	<u>27,212,997</u>	130,778	14,503,381	5,356,469	<u>2,164,532</u>	<u>5,057,836</u>	215
Corporate	<u>4,992,893</u>	25,403	4,331,420	374,586	125,951	<u>135,531</u>	151
Others	<u>1,078,079</u>	3,432	-	-	<u>462,129</u>	<u>612,516</u>	-
Total (by industry)	<u>27,212,997</u>	130,778	14,503,381	5,356,469	<u>2,164,532</u>	<u>5,057,836</u>	215
Indeterminate	<u>7,531,542</u>	40,624	1,922,567	9,844	<u>641,968</u>	<u>4,916,537</u>	
Total (by maturity)	<u>27,212,997</u>	130,778	14,503,381	5,356,469	<u>2,164,532</u>	<u>5,057,836</u>	

Exposure by risk weight after Credit Risk Mitigation (CRM) Techniques

[Original]

(Unit:1Million Yen)

Risk weight	March 2017		
	Exposure amounts		
		Application of external rating	Others
100%	<u>943,093</u>	17,769	<u>925,324</u>
250%	<u>35,845</u>	-	<u>35,845</u>
Total	<u>9,187,996</u>	2,652,603	<u>6,535,393</u>

[Restated]

(Unit:1Million Yen)

Risk weight	March 2017		
	Exposure amounts		
		Application of external rating	Others
100%	<u>984,074</u>	17,769	<u>966,304</u>
250%	<u>65,961</u>	-	<u>65,961</u>
Total	<u>9,259,091</u>	2,652,603	<u>6,606,488</u>

6. Securitization exposures

B). Securitization exposures for calculating credit risk asset as an investor

i). Underlying assets

[Original]

(Unit:1Million Yen)

Underlying assets	Exposure amounts		Risk weight 1250%	
		Resecuritization		Resecuritization
Loans and receivables	<u>564,952</u>	-	-	-
Total	<u>564,952</u>	-	-	-

[Restated]

(Unit:1Million Yen)

Underlying assets	Exposure amounts		Risk weight 1250%	
		Resecuritization		Resecuritization
Loans and receivables	<u>548,924</u>	-	-	-
Total	<u>548,924</u>	-	-	-

ii). Exposures balance and capital requirements by risk weight

[Original]

(Unit:1Million Yen)

Risk weight	Exposure amounts		Capital requirements	
		Resecuritization		Resecuritization
≤ 20%	<u>564,952</u>	-	<u>9,039</u>	-
Total	<u>564,952</u>	-	<u>9,039</u>	-

[Restated]

(Unit:1Million Yen)

Risk weight	Exposure amounts		Capital requirements	
		Resecuritization		Resecuritization
≤ 20%	<u>548,924</u>	-	<u>8,782</u>	-
Total	<u>548,924</u>	-	<u>8,782</u>	-

7. Market risk

[Original]

(Unit:1Million Yen)

	VaR	Stress VaR
Amount as of March 2017	<u>4,867</u>	<u>7,744</u>
Maximum	<u>15,065</u>	<u>18,178</u>
Average	<u>5,382</u>	<u>11,002</u>
Minimum	<u>2,583</u>	<u>4,909</u>

[Restated]

(Unit:1Million Yen)

	VaR	Stress VaR
Amount as of March 2017	<u>4,872</u>	<u>7,753</u>
Maximum	<u>9,324</u>	<u>16,841</u>
Average	<u>5,198</u>	<u>10,592</u>
Minimum	<u>2,863</u>	<u>5,230</u>

Consolidated Leverage Ratio

1. Composition of Consolidated Leverage Ratio

[Original]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	March 2017	March 2016
On-balance sheet exposures (1)				
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>101,137</u>	<u>64,848</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,233,231</u>	<u>11,126,537</u>
Capital and total exposures (5)				
20		Tier 1 capital (E)	<u>1,131,194</u>	<u>1,117,436</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>19,090,638</u>	<u>18,654,350</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.92%</u>	<u>5.99%</u>

[Restated]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	March 2017	March 2016
On-balance sheet exposures (1)				
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>93,980</u>	<u>67,088</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>11,240,388</u>	<u>11,124,297</u>
Capital and total exposures (5)				
20		Tier 1 capital (E)	<u>1,125,825</u>	<u>1,115,196</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>19,097,795</u>	<u>18,652,110</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.89%</u>	<u>5.97%</u>

[As of December 31, 2016]

[Original]

(Unit: 1 Million Yen)

	December 2016
1. Consolidated Total Capital Ratio	<u>22.9 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>22.7 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>22.7 %</u>
4. Total Qualifying Capital	<u>1,169,917</u>
5. Tier 1 Capital	<u>1,162,500</u>
6. Common Equity Tier1	<u>1,162,359</u>
7. Total Capital Requirements	<u>408,568</u>

[Restated]

(Unit: 1 Million Yen)

	December 2016
1. Consolidated Total Capital Ratio	<u>22.6 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>22.4 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>22.4 %</u>
4. Total Qualifying Capital	<u>1,170,044</u>
5. Tier 1 Capital	<u>1,162,695</u>
6. Common Equity Tier1	<u>1,162,650</u>
7. Total Capital Requirements	<u>413,974</u>

8. Composition of capital disclosure

[Original]

(Unit:1Million Yen)

Basel III template number	Items	December 2016	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	53,116	35,411
8	Goodwill (net of related tax liability)	4,104	2,736
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	14,836	9,891
28	Total regulatory adjustments to Common equity Tier 1 (b)	68,138	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,162,359	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	2,405	1,603
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	2,736	
	Goodwill (net of related tax liability)	2,736	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	5,142	
Additional Tier 1 capital			
44	Additional Tier 1 capital ((d) - (e)) (f)	140	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,162,500	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	9,559	6,372
57	Total regulatory adjustments to Tier 2 capital (i)	9,559	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	7,417	
Total capital			
59	Total capital ((g) + (j)) (k)	1,169,917	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	50,667	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	17,868	
60	Total risk weighted assets (l)	5,107,101	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	22.7%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	22.7%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.9%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	117,401	
73	Significant investments in the common stock of financials	33,078	

[Restated]

(Unit:1Million Yen)

Basel III template number	Items	December 2016	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	53,302	35,534
8	Goodwill (net of related tax liability)	4,289	2,859
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	14,360	9,573
28	Total regulatory adjustments to Common equity Tier 1 (b)	67,846	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,162,650	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	2,378	1,585
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	2,859	
	Goodwill (net of related tax liability)	2,859	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	5,238	
Additional Tier 1 capital			
44	Additional Tier 1 capital ((d) - (e)) (f)	44	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,162,695	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	9,627	6,418
57	Total regulatory adjustments to Tier 2 capital (i)	9,627	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	7,349	
Total capital			
59	Total capital ((g) + (j)) (k)	1,170,044	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	50,376	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	17,577	
60	Total risk weighted assets (l)	5,174,678	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	22.4%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	22.4%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.6%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	117,370	
73	Significant investments in the common stock of financials	44,363	

9. The amount of each account in Balance sheet as in published statement and the reference number in composition of capital disclosure under the assumption of the financial statement under the regulatory scope of consolidation complying the Capital Adequacy Ratio Accord item 3

[Original]

(Unit: 1 Million Yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
18, 39, 54, 72, 73	Investment securities	330,735	330,735

[Restated]

(Unit: 1 Million Yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
<u>8</u> , 18, 39, 54, 72, 73	Investment securities	330,735	330,735

12. Composition of leverage ratio disclosure

[Original]

(Unit: 1 Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	December 2016	September 2016
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	73,280	78,550
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	11,196,911	10,680,719
Capital and total exposures			(5)	
20		Tier 1 capital (E)	1,162,500	1,103,274
21	8	Total exposures (A)+(B)+(C)+(D) (F)	18,979,700	18,429,869

[Restated]

(Unit: 1 Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	December 2016	September 2016
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	73,085	67,200
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	11,197,106	10,692,069
Capital and total exposures			(5)	
20		Tier 1 capital (E)	1,162,695	1,103,226
21	8	Total exposures (A)+(B)+(C)+(D) (F)	18,979,895	18,441,219

[As of September 30, 2016]

Composition of Capital Disclosure

[Original]

(Unit:1Million Yen)

Basel III template number	Items	September 2016	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	51,787	34,525
8	Goodwill (net of related tax liability)	4,173	2,782
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	10,297	6,865
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	11,398	
28	Total regulatory adjustments to Common equity Tier 1 (b)	73,692	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CE1) ((a) - (b)) (c)	1,103,274	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	2,076	1,384
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	2,782	
	Goodwill (net of related tax liability)	2,782	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	4,858	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,103,274	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	8,242	5,495
57	Total regulatory adjustments to Tier 2 capital (i)	8,242	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	7,965	
Total capital			
59	Total capital ((g) + (j)) (k)	1,111,239	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	45,641	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	13,744	
60	Total risk weighted assets (l)	4,977,833	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	22.1%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	22.1%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.3%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	110,502	
73	Significant investments in the common stock of financials	40,081	

[Restated]

(Unit:1Million Yen)

Basel III template number	Items	September 2016	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	51,981	34,654
8	Goodwill (net of related tax liability)	4,368	2,912
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	10,045	6,697
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	11,504	
28	Total regulatory adjustments to Common equity Tier 1 (b)	73,740	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,103,226	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	2,052	1,385
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	2,912	
	Goodwill (net of related tax liability)	2,912	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	4,964	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,103,226	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	8,195	5,463
57	Total regulatory adjustments to Tier 2 capital (i)	8,195	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	8,012	
Total capital			
59	Total capital ((g) + (j)) (k)	1,111,238	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	45,426	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	13,529	
60	Total risk weighted assets (l)	5,043,125	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	21.8%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	21.8%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.0%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	110,470	
73	Significant investments in the common stock of financials	50,956	

Scope of Consolidation

The amount of each account in balance sheets as in the published statements and the reference number in the composition of capital disclosure under the assumptions of the financial statements under the regulatory scope of consolidation complying with the Capital Adequacy Ratio Accord item 3

[Original]

(Unit: 1 Million Yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
18, 39, 54, 72, 73	Investment securities	308,501	308,501

[Restated]

(Unit: 1 Million Yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
<u>8</u> , 18, 39, 54, 72, 73	Investment securities	308,501	308,501

Quantitative Disclosure (Consolidated)

2. Capital adequacy

Capital requirements for credit risk

[Original]

(Unit: 1 Million Yen, %)

	September 2016
On-balance transactions	<u>99,562</u>
12.Corporates	<u>20,209</u>
20.Equities	<u>26,299</u>
21.Others	<u>15,706</u>
23.Securitized (not as an originator)	<u>5,823</u>
Exposures to Central Counterparties (CCPs)	<u>2,218</u>
Total capital requirements for credit risk	<u>207,626</u>

[Restated]

(Unit: 1 Million Yen, %)

	September 2016
On-balance transactions	<u>104,821</u>
12.Corporates	<u>20,207</u>
20.Equities	<u>29,721</u>
21.Others	<u>17,817</u>
23.Securitized (not as an originator)	<u>5,551</u>
Exposures to Central Counterparties (CCPs)	<u>2,217</u>
Total capital requirements for credit risk	<u>212,883</u>

Capital requirements for market risk

[Original]

(Unit:1Million Yen, %)

	September 2016
Standardized approach	54,187
Interest rate risk	42,568
Equity risk	9,003
Foreign exchange risk	2,498
Internal models approach	52,720
Total capital requirements for market risk	106,907

[Restated]

(Unit:1Million Yen, %)

	September 2016
Standardized approach	54,146
Interest rate risk	42,573
Equity risk	9,015
Foreign exchange risk	2,440
Internal models approach	52,727
Total capital requirements for market risk	106,873

Total capital requirements

[Original]

(Unit:1Million Yen, %)

	September 2016
Credit risk	207,626
Market risk	106,907
Total capital requirements	398,225

[Restated]

(Unit:1Million Yen, %)

	September 2016
Credit risk	212,883
Market risk	106,873
Total capital requirements	403,449

3. Credit risk exposures (excluding exposures under the IRB approach and securitization exposures)
Exposures by geographical area, industry, and residual contractual maturity

[Original]

(Unit:1Million Yen, %)

	Credit risk exposures						Past due exposures for three months or more
		Loans	Repo	Derivatives	Securities	Others ^(※)	
Japan	<u>17,092,906</u>	128,069	4,494,616	<u>5,681,231</u>	<u>2,270,986</u>	<u>4,518,002</u>	185
Overseas	<u>9,267,504</u>	22,603	8,896,581	106,063	<u>7,049</u>	235,206	12
Total (by area)	<u>26,360,411</u>	150,673	13,391,197	<u>5,787,295</u>	<u>2,278,035</u>	<u>4,753,208</u>	197
Corporate	<u>5,019,366</u>	44,166	4,309,630	389,734	154,334	<u>121,499</u>	186
CCPs	<u>5,632,298</u>	-	3,463,479	<u>1,988,755</u>	-	180,063	-
Others	<u>1,036,202</u>	-	-	-	<u>432,316</u>	<u>603,886</u>	-
Total (by industry)	<u>26,360,411</u>	150,673	13,391,197	<u>5,787,295</u>	<u>2,278,035</u>	<u>4,753,208</u>	197
Indeterminate	<u>6,929,893</u>	54,978	1,404,630	<u>5,158</u>	<u>845,886</u>	<u>4,619,239</u>	
Total (by maturity)	<u>26,360,411</u>	150,673	13,391,197	<u>5,787,295</u>	<u>2,278,035</u>	<u>4,753,208</u>	

[Restated]

(Unit:1Million Yen, %)

	Credit risk exposures						Past due exposures for three months or more
		Loans	Repo	Derivatives	Securities	Others ^(※)	
Japan	<u>17,146,600</u>	128,069	4,494,616	<u>5,680,567</u>	<u>2,325,606</u>	<u>4,517,739</u>	185
Overseas	<u>9,266,452</u>	22,603	8,896,581	106,063	<u>5,997</u>	235,206	12
Total (by area)	<u>26,413,052</u>	150,673	13,391,197	<u>5,786,631</u>	<u>2,331,604</u>	<u>4,752,945</u>	197
Corporate	<u>5,019,351</u>	44,166	4,309,630	389,734	154,334	<u>121,485</u>	186
CCPs	<u>5,631,634</u>	-	3,463,479	<u>1,988,091</u>	-	180,063	-
Others	<u>1,089,523</u>	-	-	-	<u>485,884</u>	<u>603,638</u>	-
Total (by industry)	<u>26,413,052</u>	150,673	13,391,197	<u>5,786,631</u>	<u>2,331,604</u>	<u>4,752,945</u>	197
Indeterminate	<u>6,982,534</u>	54,978	1,404,630	<u>4,494</u>	<u>899,454</u>	<u>4,618,977</u>	
Total (by maturity)	<u>26,413,052</u>	150,673	13,391,197	<u>5,786,631</u>	<u>2,331,604</u>	<u>4,752,945</u>	

Exposure by risk weight after Credit Risk Mitigation (CRM) Techniques

[Original]

(Unit:1Million Yen, %)

Risk weight	September 2016		
	Exposure amounts		
		Application of external rating	Others
2%	<u>529,883</u>	-	<u>529,883</u>
100%	<u>953,751</u>	34,447	<u>919,304</u>
250%	<u>40,037</u>	-	<u>40,037</u>
Total	<u>8,893,006</u>	2,720,470	<u>6,172,536</u>

[Restated]

(Unit:1Million Yen, %)

Risk weight	September 2016		
	Exposure amounts		Others
		Application of external rating	
2%	529,869	-	529,869
100%	996,506	34,447	962,058
250%	66,416	-	66,416
Total	8,962,126	2,720,470	6,241,655

6. Securitization exposures

(2) Securitization exposures for calculating credit risk asset as an investor

i Underlying assets

[Original]

(Unit:1Million Yen, %)

Underlying assets	September 2016			
	Exposure amounts		Risk weight 1250%	
		Resecuritization		Resecuritization
Loans and receivables	374,789	-	-	-
Total	374,789	-	-	-

[Restated]

(Unit:1Million Yen, %)

Underlying assets	September 2016			
	Exposure amounts		Risk weight 1250%	
		Resecuritization		Resecuritization
Loans and receivables	357,789	-	-	-
Total	357,789	-	-	-

ii Exposures balance and capital requirements by risk weight

[Original]

(Unit:1Million Yen, %)

Risk weight	September 2016			
	Exposure amounts		Capital requirements	
		Resecuritization		Resecuritization
≤ 20%	374,789	-	5,996	-
Total	374,789	-	5,996	-

[Restated]

(Unit:1Million Yen, %)

Risk weight	September 2016			
	Exposure amounts		Capital requirements	
		Resecuritization		Resecuritization
≤ 20%	<u>357,789</u>	-	<u>5,724</u>	-
Total	<u>357,789</u>	-	<u>5,724</u>	-

7. Market risk

[Original]

(Unit:1Million Yen, %)

	September 2016	
	VaR	Stress VaR
Amount as of September 2016	3,794	<u>9,418</u>
Maximum	<u>15,065</u>	<u>18,178</u>
Average	<u>5,567</u>	<u>11,414</u>
Minimum	<u>2,583</u>	<u>4,909</u>

[Restated]

(Unit:1Million Yen, %)

	September 2016	
	VaR	Stress VaR
Amount as of September 2016	3,794	<u>9,421</u>
Maximum	<u>15,067</u>	<u>18,181</u>
Average	<u>5,568</u>	<u>11,418</u>
Minimum	<u>2,585</u>	<u>4,916</u>

Consolidated Leverage Ratio

1. Composition of Consolidated Leverage Ratio

[Original]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	September 2016	September 2015
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>78,550</u>	<u>44,994</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs)	<u>10,680,719</u>	<u>12,356,986</u>
Capital and total exposures			(5)	
20		Tier 1 capital	<u>1,103,274</u>	<u>1,143,101</u>
21	8	Total exposures (A)+(B)+(C)+(D)	<u>18,429,869</u>	<u>22,443,978</u>

[Restated]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	September 2016	September 2015
On-balance sheet exposures (1)				
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>67,200</u>	<u>45,504</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>10,692,069</u>	<u>12,356,476</u>
Capital and total exposures (5)				
20		Tier 1 capital (E)	<u>1,103,226</u>	<u>1,142,591</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>18,441,219</u>	<u>22,443,468</u>

2. Reasons for significant differences in the consolidated leverage ratio over previous year

[Original]

There was a significant difference in the consolidated leverage ratio over previous year.

The reason of the difference is due to decrease of “total exposures” by 4,014,109 million yen. Decrease in total exposure is due to decrease in “On-balance sheet exposure amount” and “securities financing transaction exposure amount” by 1,676,267 million yen and 2,275,670 million yen respectively.

[Restated]

There was a significant difference in the consolidated leverage ratio over previous year.

The reason of the difference is due to decrease of “total exposures” by 4,002,249 million yen. Decrease in total exposure is due to decrease in “On-balance sheet exposure amount” and “securities financing transaction exposure amount” by 1,664,407 million yen and 2,275,670 million yen respectively.

[As of June 30, 2016]

[Original]

(Unit: 1 Million Yen)

	June 2016
1. Consolidated Total Capital Ratio	<u>22.4 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>22.2 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>22.2 %</u>
4. Total Qualifying Capital	<u>1,119,172</u>
5. Tier 1 Capital	<u>1,106,760</u>
6. Common Equity Tier1	<u>1,106,760</u>
7. Total Capital Requirements	<u>398,521</u>

[Restated]

(Unit: 1 Million Yen)

	June 2016
1. Consolidated Total Capital Ratio	<u>22.1 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>21.9 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>21.9 %</u>
4. Total Qualifying Capital	<u>1,116,766</u>
5. Tier 1 Capital	<u>1,105,448</u>
6. Common Equity Tier1	<u>1,105,448</u>
7. Total Capital Requirements	<u>403,518</u>

8. Composition of capital disclosure

[Original]

(Unit: Million Yen)

Basel III template number	Items	June 2016	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments		(2)	
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	50,963	33,975
8	Goodwill (net of related tax liability)	4,398	2,932
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	3,389	2,259
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	7,008	
28	Total regulatory adjustments to Common equity Tier 1	(b) 61,534	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b))	(c) 1,106,760	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	436	290
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	2,932	
	Goodwill (net of related tax liability)	2,932	
43	Total regulatory adjustments to Additional Tier 1 capital	(e) 3,368	
Tier 1 capital			
45	Tier 1 capital ((c) + (f))	(g) 1,106,760	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	2,718	1,812
57	Total regulatory adjustments to Tier 2 capital	(i) 2,718	
Tier 2 capital			
58	Tier 2 capital ((h) - (i))	(j) 12,411	
Total capital			
59	Total capital ((g) + (j))	(k) 1,119,172	
Risk weighted assets		(5)	
	Amount of risk weighted assets under transitional Basel III rules	35,578	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	4,362	
60	Total risk weighted assets	(l) 4,981,524	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	22.2%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	22.2%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.4%	
Amounts below the thresholds for deduction (before risk weighting)		(6)	
72	Non-significant investments in the capital of other financials	109,805	
73	Significant investments in the common stock of financials	29,115	

[Restated]

(Unit: Million Yen)

Basel III template number	Items	June 2016	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
8+9	Intangible assets other than mortgage-servicing rights (net of related tax liability)	51,142	34,095
8	Goodwill (net of related tax liability)	4,577	3,051
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	4,278	2,852
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	7,252	
28	Total regulatory adjustments to Common equity Tier 1 (b)	62,846	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CE1) ((a) - (b)) (c)	1,105,448	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	560	373
	Regulatory adjustments of additional Tier 1 capital under transitional Basel III rules	3,051	
	Goodwill (net of related tax liability)	3,051	
43	Total regulatory adjustments to Additional Tier 1 capital (e)	3,612	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,105,448	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	3,811	2,540
57	Total regulatory adjustments to Tier 2 capital (i)	3,811	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	11,318	
Total capital			
59	Total capital ((g) + (j)) (k)	1,116,766	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	36,982	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	5,766	
60	Total risk weighted assets (l)	5,043,977	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	21.9%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	21.9%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	22.1%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	109,775	
73	Significant investments in the common stock of financials	39,719	

9. The amount of each account in Balance sheet as in published statement and the reference number in composition of capital disclosure under the assumption of the financial statement under the regulatory scope of consolidation complying the Capital Adequacy Ratio Accord item 3

[Original]

(Unit: 1 Million Yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
18, 39, 54, 72, 73	Investment securities	298,444	298,444

[Restated]

(Unit: 1 Million Yen)

Reference number in composition of capital disclosure		Balance sheets as in published statements	Under regulatory scope of consolidation
<u>8</u> , 18, 39, 54, 72, 73	Investment securities	298,444	298,444

12. Composition of leverage ratio disclosure

[Original]

(Unit: 1 Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	June 2016	March 2016
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>64,902</u>	<u>64,848</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>12,253,104</u>	<u>11,126,537</u>
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,106,760</u>	<u>1,117,436</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>19,254,814</u>	<u>18,654,350</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.74%</u>	<u>5.99%</u>

[Restated]

(Unit: 1 Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	June 2016	March 2016
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	<u>59,206</u>	<u>67,088</u>
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	<u>12,258,800</u>	<u>11,124,297</u>
Capital and total exposures			(5)	
20		Tier 1 capital (E)	<u>1,105,448</u>	<u>1,115,196</u>
21	8	Total exposures (A)+(B)+(C)+(D) (F)	<u>19,260,510</u>	<u>18,652,110</u>
22		Basel III consolidated leverage ratio(E)/ (F)	<u>5.73%</u>	<u>5.97%</u>

[As of March 31, 2016]

Composition of capital disclosure

[Original]

(Unit:1Million Yen)

Basel III template number	Items	March 2016	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	9,428	6,285
28	Total regulatory adjustments to Common equity Tier 1 (b)	60,531	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,113,321	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	1,128	752
43	Total regulatory adjustments to Additional Tier 1 capital (e)	4,317	
Additional Tier 1 capital			
44	Additional Tier 1 capital ((d) - (e)) (f)	4,115	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,117,436	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	9,539	6,359
57	Total regulatory adjustments to Tier 2 capital (i)	9,539	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	9,437	
Total capital			
59	Total capital ((g) + (j)) (k)	1,126,874	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	44,372	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	13,397	
60	Total risk weighted assets (l)	5,291,768	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	21.0%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	21.1%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.2%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
73	Significant investments in the common stock of financials	35,574	

[Restated]

(Unit:1Million Yen)

Basel III template number	Items	March 2016	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	<u>10,992</u>	<u>7,328</u>
28	Total regulatory adjustments to Common equity Tier 1 (b)	<u>62,095</u>	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	<u>1,111,756</u>	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	<u>1,804</u>	<u>1,202</u>
43	Total regulatory adjustments to Additional Tier 1 capital (e)	<u>4,993</u>	
Additional Tier 1 capital			
44	Additional Tier 1 capital ((d) - (e)) (f)	<u>3,439</u>	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	<u>1,115,196</u>	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	<u>12,087</u>	<u>8,058</u>
57	Total regulatory adjustments to Tier 2 capital (i)	<u>12,087</u>	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	<u>6,889</u>	
Total capital			
59	Total capital ((g) + (j)) (k)	<u>1,122,085</u>	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	<u>47,564</u>	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	<u>16,589</u>	
60	Total risk weighted assets (l)	<u>5,352,105</u>	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	<u>20.7%</u>	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	<u>20.8%</u>	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	<u>20.9%</u>	
Amounts below the thresholds for deduction (before risk weighting) (6)			
73	Significant investments in the common stock of financials	<u>47,240</u>	

Quantitative Disclosure (Consolidated)

2. Capital adequacy

Capital requirements for credit risk

[Original]

(Unit:1Million Yen)

	March 2016
On-balance transactions	<u>105,551</u>
12.Corporates	<u>25,106</u>
20.Equities	<u>26,150</u>
21.Others	<u>16,175</u>
23.Securitized (not as an originator)	<u>5,198</u>
Total capital requirements for credit risk	<u>228,192</u>

[Restated]

(Unit:1Million Yen)

	March 2016
On-balance transactions	<u>110,709</u>
12.Corporates	<u>25,085</u>
20.Equities	<u>29,268</u>
21.Others	<u>18,508</u>
23.Securitized (not as an originator)	<u>4,926</u>
Total capital requirements for credit risk	<u>233,349</u>

Capital requirements for market risk

[Original]

(Unit:1Million Yen)

	March 2016
Standardized approach	<u>59,865</u>
Interest rate risk	<u>48,779</u>
Equity risk	<u>8,018</u>
Foreign exchange risk	<u>2,952</u>
Internal models approach	<u>48,982</u>
Total capital requirements for market risk	<u>108,848</u>

[Restated]

(Unit:1Million Yen)

	March 2016
Standardized approach	<u>59,612</u>
Interest rate risk	<u>48,528</u>
Equity risk	<u>8,012</u>
Foreign exchange risk	<u>2,955</u>
Internal models approach	<u>48,906</u>
Total capital requirements for market risk	<u>108,518</u>

Total capital requirements

[Original]

(Unit:1Million Yen)

		March 2016
Credit risk		<u>228,192</u>
Market risk		<u>108,848</u>
Total capital requirements		<u>423,340</u>

[Restated]

(Unit:1Million Yen)

		March 2016
Credit risk		<u>233,349</u>
Market risk		<u>108,518</u>
Total capital requirements		<u>428,168</u>

3. Credit risk exposures (excluding exposures under IRB approach and securitization exposures)

Exposures by geographical area, industry, and residual contractual maturity

[Original]

(Unit:1Million Yen)

	Credit risk exposures	Credit risk exposures					Past due exposures for three months or more
		Loans	Repo	Derivatives	Securities	Others ^(※)	
Japan	<u>17,071,205</u>	137,851	4,521,984	5,616,805	<u>2,463,261</u>	<u>4,331,302</u>	224
Overseas	<u>9,686,528</u>	12,981	9,290,339	122,935	<u>7,849</u>	252,421	36
Total (by area)	<u>26,757,733</u>	150,832	13,812,324	5,739,741	<u>2,471,111</u>	<u>4,583,723</u>	260
Corporate	<u>5,279,806</u>	43,823	4,386,200	471,949	256,958	<u>120,874</u>	226
Others	<u>1,043,027</u>	-	-	-	<u>447,857</u>	595,170	-
Total (by industry)	<u>26,757,733</u>	150,832	13,812,324	5,739,741	<u>2,471,111</u>	<u>4,583,723</u>	260
Indeterminate	<u>7,222,734</u>	46,814	1,675,272	562	<u>1,077,253</u>	<u>4,422,831</u>	
Total (by maturity)	<u>26,757,733</u>	150,832	13,812,324	5,739,741	<u>2,471,111</u>	<u>4,583,723</u>	

[Restated]

(Unit:1Million Yen)

	Credit risk exposures	Credit risk exposures					Past due exposures for three months or more
		Loans	Repo	Derivatives	Securities	Others ^(※)	
Japan	<u>17,121,537</u>	137,851	4,521,984	5,616,805	<u>2,513,861</u>	<u>4,331,035</u>	224
Overseas	<u>9,686,563</u>	12,981	9,290,339	122,935	<u>7,884</u>	252,421	36
Total (by area)	<u>26,808,100</u>	150,832	13,812,324	5,739,741	<u>2,521,745</u>	<u>4,583,456</u>	260
Corporate	<u>5,279,539</u>	43,823	4,386,200	471,949	256,958	<u>120,606</u>	226
Others	<u>1,093,661</u>	-	-	-	<u>498,491</u>	595,170	-
Total (by industry)	<u>26,808,100</u>	150,832	13,812,324	5,739,741	<u>2,521,745</u>	<u>4,583,456</u>	260
Indeterminate	<u>7,273,101</u>	46,814	1,675,272	562	<u>1,127,887</u>	<u>4,422,564</u>	
Total (by maturity)	<u>26,808,100</u>	150,832	13,812,324	5,739,741	<u>2,521,745</u>	<u>4,583,456</u>	

Exposure by risk weight after Credit Risk Mitigation (CRM) Techniques

[Original]

(Unit:1Million Yen)

Risk weight		March 2016		
		Exposure amounts		
			Application of external rating	Others
100%	<u>1,076,306</u>	41,037	<u>1,035,269</u>	
250%	<u>49,658</u>	-	<u>49,658</u>	
Total	<u>9,033,235</u>	2,779,142	<u>6,254,093</u>	

[Restated]

(Unit:1Million Yen)

Risk weight		March 2016		
		Exposure amounts		
			Application of external rating	Others
100%	<u>1,115,008</u>	41,037	<u>1,073,970</u>	
250%	<u>78,823</u>	-	<u>78,823</u>	
Total	<u>9,101,101</u>	2,779,142	<u>6,321,959</u>	

6. Securitization exposures

B). Securitization exposures for calculating credit risk asset as an investor

i). Underlying assets

[Original]

(Unit:1Million Yen)

Underlying assets	Exposure amounts		Risk weight 1250%	
		Resecuritization		Resecuritization
Loans and receivables	<u>335,755</u>	-	-	-
Total	<u>335,755</u>	-	-	-

[Restated]

(Unit:1Million Yen)

Underlying assets	Exposure amounts		Risk weight 1250%	
		Resecuritization		Resecuritization
Loans and receivables	<u>318,755</u>	-	-	-
Total	<u>318,755</u>	-	-	-

ii). Exposures balance and capital requirements by risk weight

[Original]

(Unit:1Million Yen)

Risk weight	Exposure amounts		Capital requirements	
		Resecuritization		Resecuritization
≤ 20%	<u>335,755</u>	-	<u>5,372</u>	-
Total	<u>335,755</u>	-	<u>5,372</u>	-

[Restated]

(Unit:1Million Yen)

Risk weight	Exposure amounts		Capital requirements	
		Resecuritization		Resecuritization
≤ 20%	<u>318,755</u>	-	<u>5,100</u>	-
Total	<u>318,755</u>	-	<u>5,100</u>	-

7. Market risk

[Original]

(Unit:1Million Yen)

	VaR	Stress VaR
Amount as of March 2016	<u>3,938</u>	<u>8,935</u>
Maximum	<u>10,511</u>	<u>31,036</u>
Average	<u>4,822</u>	<u>11,135</u>
Minimum	<u>2,840</u>	<u>7,806</u>

[Restated]

(Unit:1Million Yen)

	VaR	Stress VaR
Amount as of March 2016	<u>3,927</u>	<u>8,920</u>
Maximum	<u>9,236</u>	<u>14,206</u>
Average	<u>4,636</u>	<u>11,199</u>
Minimum	<u>3,322</u>	<u>8,701</u>

Consolidated Leverage Ratio

1. Composition of Consolidated Leverage Ratio

[Original]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	March 2016	March 2015
On-balance sheet exposures (1)				
2	7	Common Equity Tier 1 capital: regulatory adjustments	64,848	49,132
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	11,126,537	12,659,406
Capital and total exposures (5)				
20		Tier 1 capital (E)	1,117,436	1,172,794
21	8	Total exposures (A)+(B)+(C)+(D) (F)	18,654,350	22,074,784
22		Basel III consolidated leverage ratio(E)/ (F)	5.99%	5.31%

[Restated]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	March 2016	March 2015
On-balance sheet exposures (1)				
2	7	Common Equity Tier 1 capital: regulatory adjustments	67,088	49,132
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	11,124,297	12,659,406
Capital and total exposures (5)				
20		Tier 1 capital (E)	1,115,196	1,172,794
21	8	Total exposures (A)+(B)+(C)+(D) (F)	18,652,110	22,074,784
22		Basel III consolidated leverage ratio(E)/ (F)	5.97%	5.31%

2. Reasons for significant differences in the consolidated leverage ratio over previous year

[Original]

There was a significant difference in the consolidated leverage ratio over previous year.

The reason of the difference is due to decrease of “total exposures” by 3,420,434 million yen. Decrease in total exposure is due to decrease in “On-balance sheet exposure amount” and “securities financing transaction exposure amount” by 1,532,869 million yen and 1,812,448 million yen respectively.

[Restated]

There was a significant difference in the consolidated leverage ratio over previous year.

The reason of the difference is due to decrease of “total exposures” by 3,422,674 million yen. Decrease in total exposure is due to decrease in “On-balance sheet exposure amount” and “securities financing transaction exposure amount” by 1,535,109 million yen and 1,812,448 million yen respectively.

[As of December 31, 2015]

[Original]

(Unit: 1 Million Yen)

	December 2015
1. Consolidated Total Capital Ratio	<u>21.8 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>21.3 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>20.9 %</u>
4. Total Qualifying Capital	<u>1,196,449</u>
5. Tier 1 Capital	<u>1,166,224</u>
6. Common Equity Tier1	<u>1,147,272</u>
7. Total Capital Requirements	<u>437,363</u>

[Restated]

(Unit: 1 Million Yen)

	December 2015
1. Consolidated Total Capital Ratio	<u>21.6 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>21.0 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>20.7 %</u>
4. Total Qualifying Capital	<u>1,196,832</u>
5. Tier 1 Capital	<u>1,166,509</u>
6. Common Equity Tier1	<u>1,147,541</u>
7. Total Capital Requirements	<u>442,957</u>

8. Composition of capital disclosure

[Original]

(Unit: Million Yen)

Basel III template number	Items	December 2015	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	10,565	15,848
28	Total regulatory adjustments to Common equity Tier 1 (b)	44,121	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,147,272	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	1,301	1,952
43	Total regulatory adjustments to Additional Tier 1 capital (e)	6,444	
Additional Tier 1 capital			
44	Additional Tier 1 capital ((d) - (e)) (f)	18,951	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,166,224	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	6,438	9,657
57	Total regulatory adjustments to Tier 2 capital (i)	6,438	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	30,225	
Total capital			
59	Total capital ((g) + (j)) (k)	1,196,449	
Risk weighted assets (5)			
Amount of risk weighted assets under transitional Basel III rules		72,531	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	27,457	
60	Total risk weighted assets (l)	5,467,048	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	20.9%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	21.3%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.8%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
73	Significant investments in the common stock of financials	37,181	

[Restated]

(Unit: Million Yen)

Basel III template number	Items	December 2015	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	10,296	15,444
28	Total regulatory adjustments to Common equity Tier 1 (b)	43,852	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CE1) ((a) - (b)) (c)	1,147,541	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	1,285	1,927
43	Total regulatory adjustments to Additional Tier 1 capital (e)	6,427	
Additional Tier 1 capital			
44	Additional Tier 1 capital ((d) - (e)) (f)	18,968	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,166,509	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	6,340	9,510
57	Total regulatory adjustments to Tier 2 capital (i)	6,340	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	30,323	
Total capital			
59	Total capital ((g) + (j)) (k)	1,196,832	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	71,956	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	26,882	
60	Total risk weighted assets (l)	5,536,963	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	20.7%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	21.0%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.6%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
73	Significant investments in the common stock of financials	48,376	

12. Composition of leverage ratio disclosure

[Original]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	December 2015	September 2015
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	50,565	44,994
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	12,767,685	12,356,986
Capital and total exposures			(5)	
20		Tier 1 capital (E)	1,166,224	1,143,101
21	8	Total exposures (A)+(B)+(C)+(D) (F)	22,159,898	22,443,978

[Restated]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	December 2015	September 2015
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	50,280	45,504
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	12,767,970	12,356,476
Capital and total exposures			(5)	
20		Tier 1 capital (E)	1,166,509	1,142,591
21	8	Total exposures (A)+(B)+(C)+(D) (F)	22,160,183	22,443,468

[As of September 30, 2015]

Composition of Capital Disclosure

[Original]

(Unit: 1 Million Yen, %)

Basel III template number	Items	September 2015	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	9,357	14,036
28	Total regulatory adjustments to Common equity Tier 1 (b)	40,077	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,122,093	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	2,294	3,441
43	Total regulatory adjustments to Additional Tier 1 capital (e)	4,916	
Additional Tier 1 capital			
44	Additional Tier 1 capital ((d) - (e)) (f)	21,007	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,143,101	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	7,359	11,038
57	Total regulatory adjustments to Tier 2 capital (i)	7,359	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	26,811	
Total capital			
59	Total capital ((g) + (j)) (k)	1,169,913	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	71,879	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	28,516	
60	Total risk weighted assets (l)	5,569,153	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	20.1%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	20.5%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.0%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
73	Significant investments in the common stock of financials	48,265	

[Restated]

(Unit:1Million Yen, %)

Basel III template number	Items	September 2015	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	9,713	14,570
28	Total regulatory adjustments to Common equity Tier 1 (b)	40,433	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,121,737	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	2,448	3,672
43	Total regulatory adjustments to Additional Tier 1 capital (e)	5,070	
Additional Tier 1 capital			
44	Additional Tier 1 capital ((d) - (e)) (f)	20,854	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,142,591	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	8,453	12,679
57	Total regulatory adjustments to Tier 2 capital (i)	8,453	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	25,717	
Total capital			
59	Total capital ((g) + (j)) (k)	1,168,309	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	74,285	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	30,922	
60	Total risk weighted assets (l)	5,634,604	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	19.9%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	20.2%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	20.7%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
73	Significant investments in the common stock of financials	59,481	

Quantitative Disclosure (Consolidated)

2. Capital adequacy

Capital requirements for credit risk

[Original]

(Unit:1Million Yen, %)

	September 2015
On-balance transactions	<u>113,220</u>
12.Corporates	<u>27,578</u>
20.Equities	<u>26,810</u>
21.Others	<u>16,373</u>
Total capital requirements for credit risk	<u>241,175</u>

[Restated]

(Unit:1Million Yen, %)

	September 2015
On-balance transactions	<u>118,588</u>
12.Corporates	<u>27,576</u>
20.Equities	<u>29,936</u>
21.Others	<u>18,616</u>
Total capital requirements for credit risk	<u>246,543</u>

Capital requirements for market risk

[Original]

(Unit:1Million Yen, %)

	September 2015
Standardized approach	<u>67,845</u>
Interest rate risk	<u>55,438</u>
Equity risk	<u>8,656</u>
Internal models approach	<u>50,359</u>
Total capital requirements for market risk	<u>118,205</u>

[Restated]

(Unit:1Million Yen, %)

	September 2015
Standardized approach	<u>67,758</u>
Interest rate risk	<u>55,341</u>
Equity risk	<u>8,666</u>
Internal models approach	<u>50,314</u>
Total capital requirements for market risk	<u>118,073</u>

Total capital requirements

[Original]

(Unit:1Million Yen, %)

		September 2015
Credit risk		<u>241,175</u>
Market risk		<u>118,205</u>
Total capital requirements		<u>445,531</u>

[Restated]

(Unit:1Million Yen, %)

		September 2015
Credit risk		<u>246,543</u>
Market risk		<u>118,073</u>
Total capital requirements		<u>450,767</u>

3. Credit risk exposures (excluding exposures under the IRB approach and securitization exposures) Exposures by geographical area, industry, and residual contractual maturity

[Original]

(Unit:1Million Yen, %)

	Credit risk exposures						Past due exposures for three months or more
		Loans	Repo	Derivatives	Securities	Others ^(※)	
Japan	<u>18,134,123</u>	149,718	6,065,986	5,063,417	<u>2,599,475</u>	<u>4,255,526</u>	1,679
Total (by area)	<u>30,413,227</u>	160,577	17,963,719	5,157,470	<u>2,606,618</u>	<u>4,524,840</u>	1,777
Sovereign	<u>5,702,226</u>	5,250	1,129,441	88,634	1,765,229	<u>2,713,669</u>	13
Corporate	<u>5,651,040</u>	48,128	4,716,299	487,670	277,261	<u>121,680</u>	1,747
Others	<u>1,093,334</u>	2,339	-	-	<u>500,995</u>	<u>589,999</u>	-
Total (by industry)	<u>30,413,227</u>	160,577	17,963,719	5,157,470	<u>2,606,618</u>	<u>4,524,840</u>	1,777
Indeterminate	<u>7,362,684</u>	45,660	1,784,013	3,064	<u>1,195,134</u>	<u>4,334,811</u>	
Total (by maturity)	<u>30,413,227</u>	160,577	17,963,719	5,157,470	<u>2,606,618</u>	<u>4,524,840</u>	

[Restated]

(Unit:1Million Yen, %)

	Credit risk exposures						Past due exposures for three months or more
		Loans	Repo	Derivatives	Securities	Others ^(※)	
Japan	<u>18,184,474</u>	149,718	6,065,986	5,063,417	<u>2,650,016</u>	<u>4,255,335</u>	1,679
Total (by area)	<u>30,463,577</u>	160,577	17,963,719	5,157,470	<u>2,657,160</u>	<u>4,524,649</u>	1,777
Sovereign	<u>5,702,306</u>	5,250	1,129,441	88,634	1,765,229	<u>2,713,750</u>	13
Corporate	<u>5,651,016</u>	48,128	4,716,299	487,670	277,261	<u>121,657</u>	1,747
Others	<u>1,143,628</u>	2,339	-	-	<u>551,536</u>	<u>589,751</u>	-
Total (by industry)	<u>30,463,577</u>	160,577	17,963,719	5,157,470	<u>2,657,160</u>	<u>4,524,649</u>	1,777
Indeterminate	<u>7,413,035</u>	45,660	1,784,013	3,064	<u>1,245,675</u>	<u>4,334,620</u>	
Total (by maturity)	<u>30,463,577</u>	160,577	17,963,719	5,157,470	<u>2,657,160</u>	<u>4,524,649</u>	

Exposure by risk weight after Credit Risk Mitigation (CRM) Techniques

[Original]

(Unit:1Million Yen, %)

Risk weight	September 2015		
	Exposure amounts		
		Application of external rating	Others
100%	<u>1,131,382</u>	46,515	<u>1,084,867</u>
250%	<u>84,062</u>	-	<u>84,062</u>
Total	<u>9,240,723</u>	3,005,980	<u>6,234,743</u>

[Restated]

(Unit:1Million Yen, %)

Risk weight	September 2015		
	Exposure amounts		
		Application of external rating	Others
100%	<u>1,170,436</u>	46,515	<u>1,123,920</u>
250%	<u>112,103</u>	-	<u>112,103</u>
Total	<u>9,307,818</u>	3,005,980	<u>6,301,838</u>

7. Market risk

[Original]

(Unit:1Million Yen, %)

	September 2015	
	VaR	Stress VaR
Amount as of September 2015	<u>3,411</u>	<u>11,243</u>
Maximum	<u>10,511</u>	<u>31,036</u>
Average	<u>5,439</u>	<u>11,775</u>
Minimum	<u>2,840</u>	<u>7,806</u>

[Restated]

(Unit:1Million Yen, %)

	September 2015	
	VaR	Stress VaR
Amount as of September 2015	<u>3,404</u>	<u>11,235</u>
Maximum	<u>10,506</u>	<u>31,028</u>
Average	<u>5,434</u>	<u>11,772</u>
Minimum	<u>2,833</u>	<u>7,798</u>

Composition of leverage ratio disclosure

[Original]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	September 2015	September 2014
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	44,994	
3		Total on-balance sheet exposures (excluding derivatives and SFTs)	(A) 12,356,986	
Capital and total exposures			(5)	
20		Tier 1 capital	(E) 1,143,101	
21	8	Total exposures (A)+(B)+(C)+(D)	(F) 22,443,978	

[Restated]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	September 2015	September 2014
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	45,504	
3		Total on-balance sheet exposures (excluding derivatives and SFTs)	(A) 12,356,476	
Capital and total exposures			(5)	
20		Tier 1 capital	(E) 1,142,591	
21	8	Total exposures (A)+(B)+(C)+(D)	(F) 22,443,468	

[As of June 30, 2015]

[Original]

(Unit : 1 Million Yen)

	June 2015
1. Consolidated Total Capital Ratio	<u>21.3 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>20.7 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>20.2 %</u>
4. Total Qualifying Capital	<u>1,192,059</u>
5. Tier 1 Capital	<u>1,160,916</u>
6. Common Equity Tier1	<u>1,134,406</u>
7. Total Capital Requirements	<u>447,398</u>

[Restated]

(Unit : 1 Million Yen)

	June 2015
1. Consolidated Total Capital Ratio	<u>21.1 %</u>
2. Consolidated Tier 1 Capital Ratio	<u>20.5 %</u>
3. Consolidated Common Equity Tier 1 Capital Ratio	<u>20.0 %</u>
4. Total Qualifying Capital	<u>1,195,103</u>
5. Tier 1 Capital	<u>1,162,084</u>
6. Common Equity Tier1	<u>1,135,409</u>
7. Total Capital Requirements	<u>452,690</u>

8. Composition of capital disclosure

[Original]

(Unit: 1Million Yen, %)

Basel III template number	Items	June 2015	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments		(2)	
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	15,328	22,992
28	Total regulatory adjustments to Common equity Tier 1	45,656	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b))	1,134,406	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	4,177	6,266
43	Total regulatory adjustments to Additional Tier 1 capital	7,079	
Additional Tier 1 capital			
44	Additional Tier 1 capital ((d) - (e))	26,510	
Tier 1 capital			
45	Tier 1 capital ((c) + (f))	1,160,916	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	14,217	21,325
57	Total regulatory adjustments to Tier 2 capital	14,217	
Tier 2 capital			
58	Tier 2 capital ((h) - (i))	31,142	
Total capital			
59	Total capital ((g) + (j))	1,192,059	
Risk weighted assets		(5)	
	Amount of risk weighted assets under transitional Basel III rules	93,025	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	50,585	
60	Total risk weighted assets	5,592,484	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	20.2%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	20.7%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.3%	
Amounts below the thresholds for deduction (before risk weighting)		(6)	
72	Non-significant investments in the capital of other financials	120,050	
73	Significant investments in the common stock of financials	46,908	

[Restated]

(Unit: Million Yen, %)

Basel III template number	Items	June 2015	Exclusion under transitional arrangements
Common Equity Tier 1 capital: regulatory adjustments (2)			
18	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued share capital (amount above 10% threshold)	14,325	21,488
28	Total regulatory adjustments to Common equity Tier 1 (b)	44,653	
Common Equity Tier 1 capital			
29	Common Equity Tier 1 capital (CET1) ((a) - (b)) (c)	1,135,409	
Additional Tier 1 capital: regulatory adjustments			
39	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)	4,012	6,019
43	Total regulatory adjustments to Additional Tier 1 capital (e)	6,914	
Additional Tier 1 capital			
44	Additional Tier 1 capital ((d) - (e)) (f)	26,675	
Tier 1 capital			
45	Tier 1 capital ((c) + (f)) (g)	1,162,084	
Tier 2 capital: regulatory adjustments			
54	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	12,340	18,511
57	Total regulatory adjustments to Tier 2 capital (i)	12,340	
Tier 2 capital			
58	Tier 2 capital ((h) - (i)) (j)	33,019	
Total capital			
59	Total capital ((g) + (j)) (k)	1,195,103	
Risk weighted assets (5)			
	Amount of risk weighted assets under transitional Basel III rules	88,459	
	Investments in the capital of banking, financial and insurance entities that are outside the scope of regulatory consolidation, net of eligible short positions, where the bank does not own more than 10% of the issued common share capital of the entity (amount above the 10% threshold)	46,018	
60	Total risk weighted assets (l)	5,658,632	
Consolidated capital adequacy ratio			
61	Common Equity Tier 1 (as a percentage of risk weighted assets) ((c) / (l))	20.0%	
62	Tier 1 (as a percentage of risk weighted assets) ((g) / (l))	20.5%	
63	Total capital (as a percentage of risk weighted assets) ((k) / (l))	21.1%	
Amounts below the thresholds for deduction (before risk weighting) (6)			
72	Non-significant investments in the capital of other financials	120,475	
73	Significant investments in the common stock of financials	56,342	

12. Composition of leverage ratio disclosure

[Original]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	June 2015	March 2015
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	52,735	49,132
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	13,473,500	12,659,406
Capital and total exposures			(5)	
20		Tier 1 capital (E)	1,160,916	1,172,794
21	8	Total exposures (A)+(B)+(C)+(D) (F)	22,733,599	22,074,784
22		Basel III consolidated leverage ratio(E)/ (F)	5.10%	5.31%

[Restated]

(Unit:1Million Yen, %)

Basel III template number (2)	Basel III template number (1)	Items	June 2015	March 2015
On-balance sheet exposures			(1)	
2	7	Common Equity Tier 1 capital: regulatory adjustments	51,567	49,132
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (A)	13,474,668	12,659,406
Capital and total exposures			(5)	
20		Tier 1 capital (E)	1,162,084	1,172,794
21	8	Total exposures (A)+(B)+(C)+(D) (F)	22,734,767	22,074,784
22		Basel III consolidated leverage ratio(E)/ (F)	5.11%	5.31%

End