Daiwa Securities Group Annual Report 2014 ERRATA

Ρ7

Consolidated Capital Adequacy Ratio

100 millions of yen

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	3/14
Total Risk-Weighted Assets	49, 547
Market Risk	<u>11, 589</u>

Incorrect

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Composition of capital disclosure

Millions of yen

Items	
Total risk weighted assets	4, 954, 732

P116

Capital requirements for market risk

Millions of yen

	March 2014
Standardized approach	<u>53, 333</u>
Interest rate risk	<u>44, 972</u>
Equity risk	6, 982
Foreign exchange risk	1, 362
Commodities risk	0
Option transactions	_
Internal models approach	<u>39, 378</u>
Total capital requirements for market risk	<u>92, 712</u>

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Consolidated Capital Adequacy Ratio

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	3/14
Total Risk-Weighted Assets	49, 515
Market Risk	<u>11, 557</u>

Correct

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Composition of capital disclosure

Millions of yen

Items	
Total risk weighted assets	<u>4, 951, 545</u>

P116

Capital requirements for market risk

Millions of yen

	•
	March 2014
Standardized approach	<u>53, 188</u>
Interest rate risk	44,826
Equity risk	6, 982
Foreign exchange risk	1, 362
Commodities risk	0
Option transactions	l
Internal models approach	<u>39, 268</u>
Total capital requirements for market risk	<u>92, 457</u>

Total capital requirements

Millions of yen

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	March 2014
Credit risk	233, 642
Market risk	92,712
Operational risk	70, 023
Total capital requirements	396, 377

Incorrect

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Internal models approach Value at Risk (VaR) Results

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Millions of yen

	VaR	Stress VaR
Amount of March 31,2014	3, 109	<u>7, 651</u>
Maximum	12, 844	19, 137
Average	4,812	<u>11, 197</u>
Minimum	<u>1,806</u>	6, 158

Correct

Total capital requirements

Millions of yen

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	March 2014
Credit risk	233, 642
Market risk	92, 457
Operational risk	70, 023
Total capital requirements	396, 122

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Internal models approach Value at Risk (VaR) Results

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Millions of yen

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	VaR	Stress VaR
Amount of Mar 31, 2014	<u>3, 072</u>	<u>7, 572</u>
Maximum	12, 844	19, 137
Average	4,800	11, 200
Minimum	1,840	6, 158