

Pillar 3 Regulatory Capital and Liquidity Coverage
Ratio Disclosures

for the quarterly period ended December 31st,
2016

Nomura Holdings, Inc.

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PART 1: NHI Consolidated Capital Ratios

CHAPTER 1 CONSOLIDATED CAPITAL ADEQUACY RATIO

(Unit: JPY billion, %)

		12/31/2016	9/30/2016
Common Equity Tier1 Capital	(A)	2,583.6	2,475.8
Tier1 Capital	(B)	2,717.0	2,566.2
Total Capital	(C)	2,845.5	2,872.7
Risk-Weighted Assets	(D)=(E)+(F)+(G)	14,577.7	13,741.4
Credit risk-weighted assets	(E)	7,843.5	7,664.4
Amount equivalent to Market Risk divided by 8%	(F)	3,995.7	3,338.5
Amount equivalent to Operational Risk divided by 8%	(G)	2,738.5	2,738.5
Consolidated Total Capital Requirements	(D)×8%	1,166.2	1,099.3
Common Equity Tier1 Ratio	(A)/(D)×100	17.7%	18.0%
Tier1 Ratio	(B)/(D)×100	18.6%	18.6%
Consolidated Capital Adequacy Ratio	(C)/(D)×100	19.5%	20.9%

CHAPTER 2 DISCLOSURE ON CAPITAL ITEMS

(Unit: JPY million, %)

Item	12/31/2016		9/30/2016		Basel III template No.
	Highest designated parent company's current quarter end	Amount subject to transitional arrangements	Highest designated parent company's previous quarter end	Amount subject to transitional arrangements	
Common Equity Tier 1 Capital: Instruments and Reserves (1)					
Directly issued qualifying common share capital plus related capital surplus and retained earnings	2,714,252		2,668,600		1a+2-1c-26
out of which, capital and capital surplus	1,276,251		1,282,937		1a
out of which, retained earnings	1,624,024		1,554,182		2
out of which, investments in own shares (Δ)	186,023		168,519		1c
out of which, expected outflow of funds from businesses (Δ)	-		-		26
out of which, amounts except for the above items	-		-		
Share warrant related to common share	-		-		1b
Accumulated other comprehensive income and other disclosed reserves	32,867	21,911	Δ39,553	Δ26,369	3
Adjusted amount of minority interests related to Common Equity Tier 1 capital	-		-		5

(Unit: JPY million, %)

Item	12/31/2016		9/30/2016		Basel III template No.
	Highest designated parent company's current quarter end	Amount subject to transitional arrangements	Highest designated parent company's previous quarter end	Amount subject to transitional arrangements	
The amount included in Common Equity Tier 1 capital according to transitional arrangements	3,168		3,019		
Common Equity Tier 1 capital before regulatory adjustments (A)	2,750,286		2,632,066		6
Common Equity Tier 1 Capital: Regulatory Adjustments (2)					
Intangibles other than mortgage-servicing rights (net of related tax liability)	122,673	81,782	114,925	76,617	8+9
out of which, goodwill (net of related tax liability, including those equivalent)	50,152	33,435	43,822	29,214	8
out of which, intangibles other than goodwill and mortgage-servicing rights	72,521	48,347	71,104	47,403	9
Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability)	4,021	2,681	5,239	3,493	10
Cash-flow hedge reserve	-	-	-	-	11
Shortfall of provisions to expected losses	16,630	11,086	15,494	10,330	12
Securitization gain on sale	-	-	-	-	13
Own credit valuation	9,716	6,477	8,476	5,651	14
Defined-benefit pension fund net assets	12,216	8,144	11,354	7,569	15
Investments in own shares (if not already netted off paid-in capital on reported balance sheet)	1,381	921	741	494	16
Reciprocal cross-holdings in common equity	-	-	-	-	17
Investments in the capital of financial institutions that are outside the scope of regulatory consolidation, where the Group does not own more than 10% of the issued share capital (net of eligible short positions) (amount above 10% threshold)	-	-	-	-	18
Amount exceeding the 10% threshold on specific items	-	-	-	-	19+20+21
out of which, significant investments in the capital of financial institutions that are outside the scope of regulatory consolidation (net of eligible short positions)	-	-	-	-	19
out of which, mortgage-servicing rights	-	-	-	-	20
out of which, deferred tax assets arising from temporary differences (net of related tax liability)	-	-	-	-	21
Amount exceeding the 15% threshold on specific items	-	-	-	-	22
out of which, significant investments in the common stock of financial institutions	-	-	-	-	23
out of which, mortgage-servicing rights	-	-	-	-	24

(Unit: JPY million, %)

Item	12/31/2016		9/30/2016		Basel III template No.
	Highest designated parent company's current quarter end	Amount subject to transitional arrangements	Highest designated parent company's previous quarter end	Amount subject to transitional arrangements	
out of which, deferred tax assets arising from temporary differences (net of related tax liability)	-	-	-	-	25
Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	-		-		27
Total regulatory adjustments to Common Equity Tier 1 capital (B)	166,636		156,229		28
Common Equity Tier 1 Capital					
Common Equity Tier 1 capital ((A) – (B)) (C)	2,583,650		2,475,836		29
Additional Tier 1 Capital: Instruments (3)					
Additional Tier 1 instruments classified as shareholder's equity	-		-		31a
Additional Tier 1 instruments classified as share warrant	-		-		31b
Additional Tier 1 instruments classified as debt	165,000		165,000		32
Additional Tier 1 instruments issued by special purpose vehicle, etc.	-		-		
Adjusted amount of minority interests related to Additional Tier 1 capital	1,436		1,053		34-35
Capital instruments subject to transitional arrangements included in Additional Tier 1 capital	-		-		33+35
out of which, instruments issued by Group or special purpose vehicle controlled by Group	-		-		33
out of which, instruments issued by consolidated subsidiaries of Group (except for the special purpose vehicle mentioned above)	-		-		35
The amount included in Additional Tier 1 capital according to transitional arrangements	21,911		Δ26,369		
out of which, accumulated other comprehensive income and other disclosed reserves	21,911		Δ26,369		
Additional Tier 1 capital before regulatory adjustments (D)	188,347		139,684		36
Additional Tier 1 Capital: Regulatory Adjustments					
Investments in own Additional Tier 1 instruments	-	-	-	-	37
Reciprocal cross-holdings in Additional Tier 1 instruments	-	-	-	-	38
Investments in the Additional Tier 1 instruments of financial institutions that are outside the scope of regulatory consolidation, where the Group does not own more than 10% of the issued share capital (net of eligible short positions) (amount above 10% threshold)	-	-	-	-	39

(Unit: JPY million, %)

Item	12/31/2016		9/30/2016		Basel III template No.
	Highest designated parent company's current quarter end	Amount subject to transitional arrangements	Highest designated parent company's previous quarter end	Amount subject to transitional arrangements	
Significant investments in the Additional Tier 1 instruments of financial institutions that are outside the scope of regulatory consolidation (net of eligible short positions)	3,001	2,001	3,001	2,001	40
The amount included in regulatory adjustments to Additional Tier 1 capital (according to transitional arrangements)	52,035		46,271		
out of which, goodwill (net of related tax liability)	33,435		29,214		
out of which, intangibles other than goodwill and mortgage-servicing rights	6,580		6,241		
out of which, shortfall of provisions to expected losses, divided by 2	5,543		5,165		
out of which, own credit valuation	6,477		5,651		
Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier2 to cover deductions	-		-		42
Regulatory adjustments to Additional Tier 1 capital (E)	55,036		49,272		43
Additional Tier 1 Capital					
Additional Tier 1 capital ((D) – (E)) (F)	133,310		90,412		44
Tier 1 Capital					
Tier 1 capital ((C) + (F)) (G)	2,716,960		2,566,248		45
Tier 2 Capital: Instruments and Provisions (4)					
Tier 2 instruments classified as shareholder's equity	-		-		
Tier 2 instruments classified as share warrant	-		-		
Tier 2 instruments classified as debt	-		169,579		46
Tier 2 instruments issued by special purpose vehicle, etc.	-		-		
Adjusted amount of minority interests related to Tier 2	338		248		48-49
Capital instruments subject to transitional arrangements	136,057		144,078		47+49
out of which, instruments issued by Group or special purpose vehicle controlled by Group	91,320		91,320		47
out of which, instruments issued by consolidated subsidiaries of Group (except for the special purpose vehicle mentioned above)	44,737		52,758		49
Provisions	-		-		50
out of which, general provisions included in Tier 2	-		-		50a
out of which, eligible provisions included in Tier 2	-		-		50b

(Unit: JPY million, %)

Item	12/31/2016		9/30/2016		Basel III template No.
	Highest designated parent company's current quarter end	Amount subject to transitional arrangements	Highest designated parent company's previous quarter end	Amount subject to transitional arrangements	
The amount included in Tier 2 capital according to transitional arrangements	-		-		
Tier 2 capital before regulatory adjustments (H)	136,395		313,905		51
Tier 2 Capital: Regulatory Adjustments					
Investments in own Tier 2 instruments	-	-	-	-	52
Reciprocal cross-holdings in Tier 2 instruments	-	-	-	-	53
Investments in Tier 2 instruments of financial institutions that are outside the scope of regulatory consolidation, where the Group does not own more than 10% of the issued share capital (net of eligible short positions) (amount above 10% threshold)	-	-	-	-	54
Significant investments in Tier 2 instruments of other financial institutions that are outside the scope of regulatory consolidation (net of eligible short positions)	185	123	170	114	55
The amount included in regulatory adjustments to Tier 2 according to transitional arrangements	7,667		7,279		
out of which, investments in capital instruments of other financial institutions that are outside of regulatory consolidation	2,124		2,114		
out of which, shortfall of provisions to expected losses, divided by 2	5,543		5,165		
Regulatory adjustments to Tier 2 capital (I)	7,852		7,450		57
Tier 2 Capital					
Tier 2 capital ((H) – (I)) (J)	128,543		306,455		58
Total Capital					
Total capital ((G) + (J)) (K)	2,845,503		2,872,704		59
Risk-Weighted Assets (5)					
The amount included in regulatory adjustments to risk-weighted assets according to transitional arrangements	53,512		52,717		
out of which, intangibles other than goodwill and mortgage-servicing rights (net of related tax liability)	41,767		41,161		
out of which, deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability)	2,681		3,493		
out of which, defined-benefit pension fund net assets	8,144		7,569		
out of which, investments in own shares (if not already netted off paid-in capital on reported balance sheet)	921		494		

(Unit: JPY million, %)

Item	12/31/2016		9/30/2016		Basel III template No.
	Highest designated parent company's current quarter end	Amount subject to transitional arrangements	Highest designated parent company's previous quarter end	Amount subject to transitional arrangements	
Total risk-weighted assets (L)	14,577,723		13,741,417		60
Capital Ratios					
Consolidated Common Equity Tier 1 ratio ((C) / (L))	17.7%		18.0%		61
Consolidated Tier 1 ratio ((G) / (L))	18.6%		18.6%		62
Consolidated total capital ratio ((K) / (L))	19.5%		20.9%		63
Amounts below the Thresholds for Deduction (6)					
Non-significant investments in the capital instruments of other financial institutions	119,308		123,932		72
Significant investments in the common stock of financial institutions	216,792		190,399		73
Mortgage-servicing rights (net of related tax liability)	-		-		74
Deferred tax assets arising from temporary differences (net of related tax liability)	43,487		56,025		75
Applicable Caps on the Inclusion of Provisions in Tier 2 (7)					
Provisions eligible for inclusion in Tier 2 in respect of exposures subject to standardized approach (prior to application of cap)	-		-		76
Caps on inclusion of provisions in Tier 2 under standardized approach	-		-		77
Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as "nil")	-		-		78
Caps on inclusion of eligible provisions in Tier 2 under internal ratings-based approach	-		-		79
Capital Instruments Subject to Transitional Arrangements (8)					
Current cap on Tier 1 instruments subject to transitional arrangements	-				82
Amount excluded from Tier 1 due to cap (excess over cap after redemptions and maturities)	-				83
Current cap on Tier 2 instruments subject to transitional arrangements	186,792		186,792		84
Amount excluded from Tier 2 due to cap (excess over cap after redemptions and maturities)	60,880		60,880		85

CHAPTER 3 CONSOLIDATED BALANCE SHEET WHEN THE REGULATORY SCOPE OF CONSOLIDATION IS APPLIED

(Unit: JPY million)

	BS for regulatory scope of consolidation		Basel III template No. (corresponding item in Chapter 1)
	12/31/2016	9/30/2016	
Assets			
Cash and cash deposits	3,071,090	3,387,274	
Loans and receivables	2,855,661	2,727,747	
Collateralized agreement	17,967,167	17,062,326	
Trading assets and private equity investments	16,152,028	16,819,372	
Other assets	2,568,406	2,526,668	
out of which, goodwill	83,586	73,036	8
out of which, intangibles other than goodwill and mortgage-servicing rights	130,699	127,568	9
out of which, mortgage-servicing rights	-	-	20,24
Total assets	42,614,352	42,523,387	
Liability			
Borrowings, payables and deposits	12,200,483	11,893,312	
Collateralized financing	17,986,808	19,596,270	
Trading liabilities	8,696,327	7,633,279	
Other liabilities	916,345	752,252	
Of which, differed tax liability related to good will	-	-	8
Of which, differed tax liability related to intangibles other than goodwill and mortgage-servicing rights	9,831	9,062	9
Of which, differed tax liability related to mortgage-servicing rights	-	-	20,24
Total liabilities	39,799,963	39,875,113	
Equity			
Common stock and additional paid-in capital	1,276,251	1,282,937	1a
Retained earnings	1,624,025	1,554,182	2
Accumulated other comprehensive income	54,778	△65,922	3
Common stock held in treasury	△186,023	△168,519	1c
Non-controlling interest	45,359	45,595	
Total capital	2,814,390	2,648,273	

CHAPTER 4 TERMS AND CONDITIONS OF THE CAPITAL INSTRUMENTS

1. Nomura Holdings, Inc. Common Stock

Regulatory capital instruments (common stock)

1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP3762600009
3	Governing law(s) of the instrument	Japanese Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Common Equity Tier 1 Capital
5	Post-transitional Basel III rules	Common Equity Tier 1 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 594,493 million
9	Aggregate nominal amount (4)	
10	Accounting classification (5)	Common Stock
	On consolidated basis	Common Stock
11	Issue Date (6)	
12	Perpetual or dated	Perpetual
13	Maturity Date	
14	Issuer call subject to prior supervisory approval	No
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	
18	Coupon rate or dividend rate (11)	
19	Coupon / dividend stopper events (12)	
20	Fully discretionary, partially discretionary or mandatory (13)	
21	Existence of step-up or other incentive to redeem	
22	Noncumulative or cumulative	
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No

31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	Perpetual Subordinated Debt
36	Non-compliant transitioned features (23)	No
37	If yes, description of non-compliant transitioned features (23)	

2. Nomura Holdings, Inc. First Series of Unsecured Perpetual Subordinated Bonds with Optional Redemption Clause and Write-down Clause

Regulatory capital instruments (subordinated bonds)

1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP376260AGD1
3	Governing law(s) of the instrument	Japanese Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Additional Tier 1 Capital
5	Post-transitional Basel III rules	Additional Tier 1 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Nomura Holdings Inc. First Series of Unsecured Perpetual Subordinated Bonds with Optional Redemption Clause and Write-down Clause (for Qualified Institutional Investors Only)
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 165,000 million
9	Aggregate nominal amount (4)	JPY 165,000 million
10	Accounting classification (5)	Debt
	On consolidated basis	Debt
11	Issue Date (6)	27-Jan-16
12	Perpetual or dated	Perpetual
13	Maturity Date	
14	Issuer call subject to prior supervisory approval	Yes
15	First call date and early redemption amount (7)	First call date: 15-Jun-21 Early Redemption Amount: JPY 100 per face value of JPY 100
	Other early redemption events and early redemption amounts (8)	Early redemption events: The Issuer may, at its discretion, redeem bonds on any interest payment dates on June 15, 2021 or thereafter (unless the principal amount has been written down upon the occurrence of a loss absorption event), or upon the occurrence of a tax event or a capital event (when the Issuer determines, as a result of consultations with the Financial Services Agency of Japan and other relevant regulatory authorities, that there is more than an insubstantial risk that the Bonds will cease to qualify as the Issuer's Additional Tier 1 capital under applicable capital adequacy requirements). Early Redemption Amount: JPY 100 per face value of JPY 100
16	Subsequent call dates, if applicable (9)	15-Jun or 15-Dec from and including 15-Jun-21
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	Fixed to Floating
18	Coupon rate or dividend rate (11)	From 27-Jan-16 to 15-Jun-21: 3.36% per annum From 15-Jun-21: 6-month JPY LIBOR plus 3.20 percent
19	Coupon / dividend stopper events (12)	Yes
20	Fully discretionary, partially discretionary or mandatory (13)	Fully discretionary

21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	Yes
31	If write-down, write-down trigger (19)	Events (i), (ii) or (iii) below: (i) Loss absorption event: when the Issuer's consolidated Common Equity Tier 1 capital ratio falls below 5.125%; or (ii) Non-viability event: when the Prime Minister confirms (<i>ninte</i>) that the "specified item 2 measures," which are the measures as set forth in the Deposit Insurance Act, need to be applied to the Issuer; or (iii) Insolvency proceedings commencement event: when it is adjudicated that the Issuer has entered into the bankruptcy and other insolvency proceedings.
32	If write-down, full or partial (20)	Full or partial
33	If write-down, permanent or temporary (21)	Temporary
34	If temporary write-down, description of write-up mechanism	When the Issuer determines that the principal amount of the Bonds that has been written-down be reinstated after obtaining prior confirmation of the Financial Services Agency of Japan and any other relevant Japanese regulatory authorities that the Issuer's consolidated Common Equity Tier 1 capital ratio remains at a sufficiently high level after giving effect.
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	Subordinated debt (excluding the Bonds and any other debts that effectively rank pari passu with the Bonds)
36	Non-compliant transitioned features (23)	No
37	If yes, description of non-compliant transitioned features (23)	

■Additional terms and conditions

Please refer to the terms and conditions of the instruments in Japanese version of the Pillar 3 disclosure document for:

Security

Clause on the Issuer's financial status

Acceleration clause

Interest cancellation clause

Write-down clause

Reinstatement clause

Subordination clause

3. Nomura Holdings, Inc. Second Series of Unsecured Subordinated Bonds

Regulatory capital instruments (subordinated bonds)

1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP376260AAB8
3	Governing law(s) of the instrument	Japanese Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Tier 2 Capital
5	Post-transitional Basel III rules	Not applicable
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Nomura Holdings Inc. Second Series of Unsecured Subordinated Bonds
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 23,700 million
9	Aggregate nominal amount (4)	JPY 39,500 million
10	Accounting classification (5)	Debt
	On consolidated basis	Debt
11	Issue Date (6)	26-Nov-10
12	Perpetual or dated	Dated
13	Maturity Date	26-Nov-25
14	Issuer call subject to prior supervisory approval	No
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	Fixed
18	Coupon rate or dividend rate (11)	2.649% per annum
19	Coupon / dividend stopper events (12)	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory
21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No
31	If write-down, write-down trigger (19)	

32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Yes
37	If yes, description of non-compliant transitioned features (23)	Non-viability loss absorption clause

■Additional terms and conditions

Please refer to the terms and conditions of the instruments in Japanese version of the Pillar 3 disclosure document for:

Security and guarantee

Acceleration clause

Subordination clause

4. Nomura Holdings, Inc. Third Series of Unsecured Subordinated Bonds

Regulatory capital instruments (subordinated bonds)

1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP376260BAB6
3	Governing law(s) of the instrument	Japanese Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Tier 2 Capital
5	Post-transitional Basel III rules	Not applicable
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Nomura Holdings Inc. Third Series of Unsecured Subordinated Bonds
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 34,020 million
9	Aggregate nominal amount (4)	JPY 57,700 million
10	Accounting classification (5)	Debt
	On consolidated basis	Debt
11	Issue Date (6)	26-Nov-10
12	Perpetual or dated	Dated
13	Maturity Date	26-Nov-25
14	Issuer call subject to prior supervisory approval	Yes
15	First call date and early redemption amount (7)	First call date:26-Nov-20 Early Redemption Amount: JPY 100 per face value of JPY 100
	Other early redemption events and early redemption amounts (8)	No
16	Subsequent call dates, if applicable (9)	26-May or 26-Nov from and including 26-May-21 (or, in case such day falls on a bank holiday, immediately preceding bank business day)
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	Fixed
18	Coupon rate or dividend rate (11)	2.749% per annum
19	Coupon / dividend stopper events (12)	No
20	Fully discretionary, partially discretionary or mandatory (13)	
21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	

30	Write-down feature (18)	No
31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Yes
37	If yes, description of non-compliant transitioned features (23)	Non-viability loss absorption clause

■Additional terms and conditions

Please refer to the terms and conditions of the instruments in Japanese version of the Pillar 3 disclosure document for:

Security and guarantee

Acceleration clause

Subordination clause

5. Nomura Holdings, Inc. Fourth Series of Unsecured Subordinated Bonds

Regulatory capital instruments (subordinated bonds)

1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP376260CAB4
3	Governing law(s) of the instrument	Japanese Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Tier 2 Capital
5	Post-transitional Basel III rules	Not applicable
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Nomura Holdings Inc. Fourth Series of Unsecured Subordinated Bonds
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 3,600 million
9	Aggregate nominal amount (4)	JPY 6,000 million
10	Accounting classification (5)	Debt
	On consolidated basis	Debt
11	Issue Date (6)	26-Nov-10
12	Perpetual or dated	Dated
13	Maturity Date	26-Nov-25
14	Issuer call subject to prior supervisory approval	Yes
15	First call date and early redemption amount (7)	First call date:26-Nov-2020 Early Redemption Amount: JPY 100 per face value of JPY 100
	Other early redemption events and early redemption amounts (8)	No
16	Subsequent call dates, if applicable (9)	26-May or 26-Nov from and including 26-May-21 (or, in case such day falls on a bank holiday, immediately preceding bank business day)
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	Floating
18	Coupon rate or dividend rate (11)	6-month Euro Yen LIBOR plus 1.0%
19	Coupon / dividend stopper events (12)	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory
21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	

30	Write-down feature (18)	No
31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Yes
37	If yes, description of non-compliant transitioned features (23)	Non-viability loss absorption clause

■Additional terms and conditions

Please refer to the terms and conditions of the instruments in Japanese version of the Pillar 3 disclosure document for:

Security and guarantee

Acceleration clause

Subordination clause

6. Nomura Holdings, Inc. Fifth Series of Unsecured Subordinated Bonds

Regulatory capital instruments (subordinated bonds)

1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP376260AAC6
3	Governing law(s) of the instrument	Japanese Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Tier 2 Capital
5	Post-transitional Basel III rules	Not applicable
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Nomura Holdings Inc. Fifth Series of Unsecured Subordinated Bonds
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 30,000 million
9	Aggregate nominal amount (4)	JPY 50,000 million
10	Accounting classification (5)	Debt
	On consolidated basis	Debt
11	Issue Date (6)	6-Dec-10
12	Perpetual or dated	Dated
13	Maturity Date	26-Nov-25
14	Issuer call subject to prior supervisory approval	Yes
15	First call date and early redemption amount (7)	First call date:26-Nov-2020 Early Redemption Amount: JPY 100 per face value of JPY 100
	Other early redemption events and early redemption amounts (8)	No
16	Subsequent call dates, if applicable (9)	26-May or 26-Nov from and including 26-May-21 (or, in case such day falls on a bank holiday, immediately preceding bank business day)
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	Fixed
18	Coupon rate or dividend rate (11)	2.773% per annum
19	Coupon / dividend stopper events (12)	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory
21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	

30	Write-down feature (18)	No
31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Yes
37	If yes, description of non-compliant transitioned features (23)	Non-viability loss absorption clause

■Additional terms and conditions

Please refer to the terms and conditions of the instruments in Japanese version of the Pillar 3 disclosure document for:

Security and guarantee

Acceleration clause

Subordination clause

7. Nomura Securities Co., Ltd. Third Series of Unsecured Subordinated Bonds

Regulatory capital instruments (subordinated bonds)

1	Issuer	Nomura Securities Co., Ltd.
2	Unique identifier	JP376261B834
3	Governing law(s) of the instrument	Japanese Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Tier 2 Capital
5	Post-transitional Basel III rules	Not applicable
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Nomura Securities Co., Ltd. Third Series of Unsecured Subordinated Bonds
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 12,125 million
9	Aggregate nominal amount (4)	JPY 49,200 million
10	Accounting classification (5)	Debt
	On consolidated basis	Debt
11	Issue Date (6)	26-Mar-08
12	Perpetual or dated	Dated
13	Maturity Date	26-Mar-18
14	Issuer call subject to prior supervisory approval	No
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	Fixed
18	Coupon rate or dividend rate (11)	2.28% per annum
19	Coupon / dividend stopper events (12)	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory
21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No
31	If write-down, write-down trigger (19)	

32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Yes
37	If yes, description of non-compliant transitioned features (23)	Non-viability loss absorption clause

■Additional terms and conditions

Please refer to the terms and conditions of the instruments in Japanese version of the Pillar 3 disclosure document for:

Security and guarantee

Clause on the Issuer's financial status

Acceleration clause

Subordination clause

8. Nomura Securities Co., Ltd. Subordinated Loan

Regulatory capital instruments (subordinated loan)

1	Issuer	Nomura Securities Co., Ltd.
2	Unique identifier	Not applicable
3	Governing law(s) of the instrument	Japanese Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Tier 2 Capital
5	Post-transitional Basel III rules	Not applicable
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Subordinated Loan
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 29,628 million
9	Aggregate nominal amount (4)	
10	Accounting classification (5)	Debt
	On consolidated basis	Debt
11	Issue Date (6)	25-Jun-08
12	Perpetual or dated	Dated
13	Maturity Date	25-Jun-18
14	Issuer call subject to prior supervisory approval	No
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	Floating
18	Coupon rate or dividend rate (11)	2.4% per annum ¹⁾
19	Coupon / dividend stopper events (12)	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory
21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No
31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	

33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Yes
37	If yes, description of non-compliant transitioned features (23)	Non-viability loss absorption clause

¹⁾ The coupon rate is a notional-weighted average of coupon rates for all subordinated debts of the Group as at the end of September 2016.

9. Nomura Securities Co., Ltd. Subordinated Loan

Regulatory capital instruments (subordinated loan)

1	Issuer	Nomura Securities Co., Ltd.
2	Unique identifier	Not applicable
3	Governing law(s) of the instrument	Japanese Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Tier 2 Capital
5	Post-transitional Basel III rules	Not applicable
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Subordinated Loan
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 2,985 million
9	Aggregate nominal amount (4)	
10	Accounting classification (5)	Debt
	On consolidated basis	Debt
11	Issue Date (6)	30-Jun-08
12	Perpetual or dated	Dated
13	Maturity Date	29-Jun-18
14	Issuer call subject to prior supervisory approval	No
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	Fixed
18	Coupon rate or dividend rate (11)	2.4% per annum ¹⁾
19	Coupon / dividend stopper events (12)	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory
21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No
31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	

33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Yes
37	If yes, description of non-compliant transitioned features (23)	Non-viability loss absorption clause

¹⁾ The coupon rate is a notional-weighted average of coupon rates for all subordinated debts of the Group as at the end of September 2016.

10. Capital Nomura Securities Public Co., Ltd. Minority Interest

Regulatory capital instruments (minority interest)

1	Issuer	Capital Nomura Securities Public Co., Ltd.
2	Unique identifier	TH0108010Z01
3	Governing law(s) of the instrument	Law of Thailand
	Regulatory treatment (1)	
4	Transitional Basel III rules	Common Equity Tier 1 Capital Additional Tier 1 Capital Tier 2 Capital
5	Post-transitional Basel III rules	Additional Tier 1 Capital Tier 2 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 1,263 million
9	Aggregate nominal amount (4)	
10	Accounting classification (5)	Minority Interest
	On consolidated basis	Minority Interest
11	Issue Date (6)	
12	Perpetual or dated	Not Applicable
13	Maturity Date	
14	Issuer call subject to prior supervisory approval	Not Applicable
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	
18	Coupon rate or dividend rate (11)	
19	Coupon / dividend stopper events (12)	
20	Fully discretionary, partially discretionary or mandatory (13)	
21	Existence of step-up or other incentive to redeem	
22	Noncumulative or cumulative	
23	Convertible or non-convertible	Not Applicable
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No

31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Not applicable
37	If yes, description of non-compliant transitioned features (23)	

11. Nomura Asset Management Taiwan Ltd. Minority Interest

Regulatory capital instruments (minority interest)

1	Issuer	Nomura Asset Management Taiwan Ltd.
2	Unique identifier	Not applicable
3	Governing law(s) of the instrument	Law of Hong Kong
	Regulatory treatment (1)	
4	Transitional Basel III rules	Common Equity Tier 1 Capital Additional Tier 1 Capital Tier 2 Capital
5	Post-transitional Basel III rules	Additional Tier 1 Capital Tier 2 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 1,551 million
9	Aggregate nominal amount (4)	
10	Accounting classification (5)	Minority Interest
	On consolidated basis	Minority Interest
11	Issue Date (6)	
12	Perpetual or dated	Not Applicable
13	Maturity Date	
14	Issuer call subject to prior supervisory approval	Not Applicable
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	
18	Coupon rate or dividend rate (11)	
19	Coupon / dividend stopper events (12)	
20	Fully discretionary, partially discretionary or mandatory (13)	
21	Existence of step-up or other incentive to redeem	
22	Noncumulative or cumulative	
23	Convertible or non-convertible	Not Applicable
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No

31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Not applicable
37	If yes, description of non-compliant transitioned features (23)	

12. Nomura Asia Investment (Viet Nam) Pte Ltd Minority Interest

Regulatory capital instruments (minority interest)

1	Issuer	Nomura Asia Investment (Viet Nam) Pte Ltd.
2	Unique identifier	Not applicable
3	Governing law(s) of the instrument	Law of Singapore
	Regulatory treatment (1)	
4	Transitional Basel III rules	Common Equity Tier 1 Capital Additional Tier 1 Capital Tier 2 Capital
5	Post-transitional Basel III rules	Additional Tier 1 Capital Tier 2 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 180 million
9	Aggregate nominal amount (4)	
10	Accounting classification (5)	Minority Interest
	On consolidated basis	Minority Interest
11	Issue Date (6)	
12	Perpetual or dated	Not Applicable
13	Maturity Date	
14	Issuer call subject to prior supervisory approval	Not Applicable
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	
18	Coupon rate or dividend rate (11)	
19	Coupon / dividend stopper events (12)	
20	Fully discretionary, partially discretionary or mandatory (13)	
21	Existence of step-up or other incentive to redeem	
22	Noncumulative or cumulative	
23	Convertible or non-convertible	Not Applicable
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No

31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Not applicable
37	If yes, description of non-compliant transitioned features (23)	

13. Chi-X Global Holdings LLC Minority Interest

Regulatory capital instruments (minority interest)

1	Issuer	Chi-X Global Holdings LLC
2	Unique identifier	Not applicable
3	Governing law(s) of the instrument	Delaware General Corporation Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Common Equity Tier 1 Capital Additional Tier 1 Capital Tier 2 Capital
5	Post-transitional Basel III rules	Additional Tier 1 Capital Tier 2 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 344 million
9	Aggregate nominal amount (4)	
10	Accounting classification (5)	Minority Interest
	On consolidated basis	Minority Interest
11	Issue Date (6)	
12	Perpetual or dated	Not Applicable
13	Maturity Date	
14	Issuer call subject to prior supervisory approval	Not Applicable
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	
18	Coupon rate or dividend rate (11)	
19	Coupon / dividend stopper events (12)	
20	Fully discretionary, partially discretionary or mandatory (13)	
21	Existence of step-up or other incentive to redeem	
22	Noncumulative or cumulative	
23	Convertible or non-convertible	Not Applicable
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No

31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Not applicable
37	If yes, description of non-compliant transitioned features (23)	

14. Sugimura Warehouse Co., Ltd. Minority Interest

Regulatory capital instruments (minority interest)

1	Issuer	Sugimura Warehouse Co., Ltd.
2	Unique identifier	Not applicable
3	Governing law(s) of the instrument	Japanese Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Common Equity Tier 1 Capital Additional Tier 1 Capital Tier 2 Capital
5	Post-transitional Basel III rules	Additional Tier 1 Capital Tier 2 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 1,325 million
9	Aggregate nominal amount (4)	
10	Accounting classification (5)	Minority Interest
	On consolidated basis	Minority Interest
11	Issue Date (6)	
12	Perpetual or dated	Not Applicable
13	Maturity Date	
14	Issuer call subject to prior supervisory approval	Not Applicable
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	
18	Coupon rate or dividend rate (11)	
19	Coupon / dividend stopper events (12)	
20	Fully discretionary, partially discretionary or mandatory (13)	
21	Existence of step-up or other incentive to redeem	
22	Noncumulative or cumulative	
23	Convertible or non-convertible	Not Applicable
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No

31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Not applicable
37	If yes, description of non-compliant transitioned features (23)	

15. Shanghai Nomura Lujiazui Investment Management Co., Ltd. Minority Interest

Regulatory capital instruments (minority interest)

1	Issuer	Shanghai Nomura Lujiazui Investment Management Co., Ltd.
2	Unique identifier	Not applicable
3	Governing law(s) of the instrument	The Company Law of the People's Republic of China
	Regulatory treatment (1)	
4	Transitional Basel III rules	Common Equity Tier 1 Capital Additional Tier 1 Capital Tier 2 Capital
5	Post-transitional Basel III rules	Additional Tier 1 Capital Tier 2 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 110 million
9	Aggregate nominal amount (4)	
10	Accounting classification (5)	Minority Interest
	On consolidated basis	Minority Interest
11	Issue Date (6)	
12	Perpetual or dated	Not Applicable
13	Maturity Date	
14	Issuer call subject to prior supervisory approval	Not Applicable
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	
18	Coupon rate or dividend rate (11)	
19	Coupon / dividend stopper events (12)	
20	Fully discretionary, partially discretionary or mandatory (13)	
21	Existence of step-up or other incentive to redeem	
22	Noncumulative or cumulative	
23	Convertible or non-convertible	Not Applicable
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No

31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Not applicable
37	If yes, description of non-compliant transitioned features (23)	

16. Wealth Square Co., Ltd. Minority Interest

Regulatory capital instruments (minority interest)

1	Issuer	Wealth Square Co., Ltd.
2	Unique identifier	Not applicable
3	Governing law(s) of the instrument	Japanese Law
	Regulatory treatment (1)	
4	Transitional Basel III rules	Common Equity Tier 1 Capital Additional Tier 1 Capital Tier 2 Capital
5	Post-transitional Basel III rules	Additional Tier 1 Capital Tier 2 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (2)	
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (3)	
	For consolidated regulatory capital ratio	JPY 169 million
9	Aggregate nominal amount (4)	
10	Accounting classification (5)	Minority Interest
	On consolidated basis	Minority Interest
11	Issue Date (6)	
12	Perpetual or dated	Not Applicable
13	Maturity Date	
14	Issuer call subject to prior supervisory approval	Not Applicable
15	First call date and early redemption amount (7)	
	Other early redemption events and early redemption amounts (8)	
16	Subsequent call dates, if applicable (9)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (10)	
18	Coupon rate or dividend rate (11)	
19	Coupon / dividend stopper events (12)	
20	Fully discretionary, partially discretionary or mandatory (13)	
21	Existence of step-up or other incentive to redeem	
22	Noncumulative or cumulative	
23	Convertible or non-convertible	Not Applicable
24	If convertible, conversion trigger (14)	
25	If convertible, fully or partially (15)	
26	If convertible, conversion rate (16)	
27	If convertible, mandatory or optional conversion (17)	
28	If convertible, specify instrument type that it can be converted into	
29	If convertible, specify issuer of instrument it can be converted into	
30	Write-down feature (18)	No

31	If write-down, write-down trigger (19)	
32	If write-down, full or partial (20)	
33	If write-down, permanent or temporary (21)	
34	If temporary write-down, description of write-up mechanism	
35	Position in subordination hierarchy in liquidation (specify instruments type immediately senior to the instrument) (22)	General Debt
36	Non-compliant transitioned features (23)	Not applicable
37	If yes, description of non-compliant transitioned features (23)	

CHAPTER 5 DISCLOSURE ON LEVERAGE RATIO

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	Highest designated parent company's current quarter end (12/31/2016)	Highest designated parent company's previous quarter end (9/30/2016)
On-balance sheet exposures				
1		On-balance sheet items (excluding derivatives and SFTs, but including collateral)	22,034,372	23,201,276
	1a	1 Total consolidated assets as per published financial statements	43,052,109	42,957,438
	1b	2 (The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis)	399,750	400,290
	1c	7 The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	-	-
	1d	3 (The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (excluding asset amounts deducted in determining Basel III Tier 1 capital))	20,617,987	19,355,871
2	7	(Asset amounts deducted in determining Basel III Tier 1 capital)	205,479	191,375
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	21,828,892	23,009,901
Derivative exposures				
4		Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin)	2,920,563	2,175,441
5		Add-on amounts for PFE associated with all derivatives transactions	10,068,360	9,599,593
		Pledged cash collateral associated with all derivatives transactions	789,514	764,767
6		Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	2,141,372	1,815,148
7		(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	470,706	648,749
8		(Exempted CCP leg of client-cleared trade exposures)		
9		Adjusted effective notional amount of written credit derivatives	17,818,465	17,453,571
10		(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	15,430,391	15,470,225
11	4	Total derivative exposures (sum of lines 4 to 10)	17,837,177	15,689,547
Securities financing transaction exposures				
12		Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	35,083,635	33,625,288
13		(Netted amounts of cash payables and cash receivables of gross SFT assets)	17,111,254	16,558,947
14		CCR exposure for SFT assets	1,891,423	1,587,977
15		Agent transaction exposures		
16	5	Total securities financing transaction exposures (sum of lines 12 to 15)	19,863,805	18,654,318
Other off-balance sheet exposures				
17		Off-balance sheet exposure at gross notional amount	1,767,465	1,501,403
18		(Adjustments for conversion to credit equivalent amounts)	633,181	488,534
19	6	Off-balance sheet items (sum of lines 17 and 18)	1,134,285	1,012,869

Capital and total exposures				
20		Tier 1 capital	2,716,960	2,566,248
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	60,664,159	58,366,635
22		Basel III leverage ratio	4.47%	4.39%

PART 2: NHI Consolidated Liquidity Coverage Ratios

CHAPTER 1 QUANTITATIVE DISCLOSURE

(Unit: JPY million; % or Number of Cases)

Item		Highest designated parent company's current quarterly period (Fiscal year ended March 2017, 3rd Quarter)		Highest designated parent company's previous quarterly period (Fiscal year ended March 2017, 2nd Quarter)	
High quality liquid assets (1)					
1	Total high quality liquid assets	4,847,799		5,168,016	
Cash outflows (2)		Before being multiplied by run-off rates	After being multiplied by run-off rates	Before being multiplied by run-off rates	After being multiplied by run-off rates
2	Cash outflows related to unsecured retail funding	396,870	42,940	422,034	88,001
3	Out of which, stable deposits	-	-	-	-
4	Out of which, less stable deposits	396,870	42,940	422,034	88,001
5	Cash outflows related to unsecured wholesale funding	1,459,707	1,298,125	1,550,731	1,402,416
6	Out of which, qualifying operational deposits	-	-	-	-
7	Out of which, cash related to unsecured wholesale funding other than qualifying operational deposits and debt securities	1,223,652	1,062,070	1,251,331	1,103,015
8	Out of which, debt securities	236,055	236,055	299,400	299,400
9	Cash outflows related to secured funding, etc.		2,669,566		2,749,017
10	Cash outflows related to the derivatives, funding programs, and credit and liquidity facilities	2,594,345	2,347,959	2,250,296	2,037,057
11	Out of which, cash outflows related to the derivative transaction, etc.	2,231,315	2,231,315	1,943,921	1,943,921
12	Out of which, cash outflows related to funding programs	-	-	-	-
13	Out of which, cash outflows related to credit and liquidity facilities	363,030	116,644	306,375	93,137
14	Cash outflows based on obligations to provide funds, etc.	5,002,765	1,090,173	4,480,947	1,047,865
15	Cash outflows related to contingencies	490,665	228,716	496,792	224,547
16	Total cash outflows		7,677,479		7,548,902

Cash inflows (3)		Before being multiplied by inflow rates	After being multiplied by inflow rates	Before being multiplied by inflow rates	After being multiplied by inflow rates
17	Cash inflows related to secured investments, etc.	29,219,043	1,727,763	27,440,848	1,922,865
18	Cash inflows related to collection of loans, etc.	877,757	801,847	793,137	723,884
19	Other cash inflows	6,012,611	2,431,465	5,159,110	2,056,730
20	Total cash inflows	36,109,410	4,961,075	33,393,095	4,703,478
Consolidated liquidity coverage ratio (4)					
21	Total high quality liquid assets allowed to be included		4,847,799		5,168,016
22	Net cash outflows		2,716,404		2,845,424
23	Consolidated liquidity coverage ratio		178.60%		181.30%
24	Number of data used to calculate averages		3		3