

Pillar 3 Regulatory Capital and Liquidity Coverage Ratio Disclosures

for the quarterly period ended June 30th, 2016

Nomura Holdings, Inc.

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PART 1: NHI Consolidated Capital Ratios

CHAPTER 1 CONSOLIDATED CAPITAL ADEQUACY RATIO

| | | (Unit: JPY billion, %) | |
|---|-----------------|------------------------|-----------|
| | | 6/30/2016 | 3/31/2016 |
| Common Equity Tier1 Capital | (A) | 2,463.6 | 2,469.4 |
| Tier1 Capital | (B) | 2,555.1 | 2,577.5 |
| Total Capital | (C) | 2,869.8 | 2,900.6 |
| Risk-Weighted Assets | (D)=(E)+(F)+(G) | 15,036.4 | 15,970.5 |
| Credit risk-weighted assets | (E) | 8,253.7 | 7,872.0 |
| Amount equivalent to Market Risk divided by 8% | (F) | 3,991.5 | 5,307.4 |
| Amount equivalent to Operational Risk divided by 8% | (G) | 2,791.2 | 2,791.2 |
| Consolidated Total Capital Requirements | (D)×8% | 1,202.9 | 1,277.6 |
| Common Equity Tier1 Ratio | (A)/(D)×100 | 16.3% | 15.4% |
| Tier1 Ratio | (B)/(D)×100 | 16.9% | 16.1% |
| Consolidated Capital Adequacy Ratio | (C)/(D)×100 | 19.0% | 18.1% |

CHAPTER 2 DISCLOSURE ON CAPITAL ITEMS

(Unit: JPY million, %)

| Item | 6/30/2016 | | 3/31/2016 | | 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 | 2,655,527 | | 2,639,467 | | 1a+2-1c-26 |
| out of which, capital and capital surplus | 1,284,352 | | 1,287,199 | | 1a |
| out of which, retained earnings | 1,526,834 | | 1,500,786 | | 2 |
| out of which, investments in own shares (Δ) | 155,659 | | 148,517 | | 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 | (30,957) | (20,638) | 12,056 | 8,037 | 3 |
| Adjusted amount of minority interests related to Common Equity Tier 1 capital | - | | - | | 5 |
| The amount included in Common Equity Tier 1 capital according to transitional arrangements | 3,053 | | 3,527 | | |
| Common Equity Tier 1 capital before regulatory adjustments (A) | 2,627,623 | | 2,655,050 | | 6 |
| Common Equity Tier 1 Capital: Regulatory Adjustments (2) | | | | | |
| Intangibles other than mortgage-servicing rights (net of related tax liability) | 117,445 | 78,297 | 125,269 | 83,512 | 8+9 |
| out of which, goodwill (net of related tax liability, including those equivalent) | 44,450 | 29,633 | 48,458 | 32,305 | 8 |
| out of which, intangibles other than goodwill and mortgage-servicing rights | 72,995 | 48,663 | 76,811 | 51,207 | 9 |
| Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability) | 5,742 | 3,828 | 5,277 | 3,518 | 10 |
| Cash-flow hedge reserve | - | - | - | - | 11 |
| Shortfall of provisions to expected losses | 14,420 | 9,613 | 13,418 | 8,945 | 12 |
| Securitization gain on sale | - | - | - | - | 13 |
| Own credit valuation | 14,783 | 9,855 | 27,812 | 18,542 | 14 |
| Defined-benefit pension fund net assets | 11,071 | 7,380 | 11,896 | 7,930 | 15 |
| Investments in own shares (if not already netted off paid-in capital on reported balance sheet) | 612 | 408 | 2,020 | 1,346 | 16 |
| Reciprocal cross-holdings in common equity | - | - | - | - | 17 |

(Unit: JPY million, %)

| Item | 6/30/2016 | | 3/31/2016 | | 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 | |
| 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 |
| 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) | 164,072 | | 185,691 | | 28 |
| Common Equity Tier 1 Capital | | | | | |
| Common Equity Tier 1 capital ((A) – (B)) (C) | 2,463,550 | | 2,469,359 | | 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 | 1,128 | | 1,267 | | 34-35 |
| Capital instruments subject to transitional arrangements included in Additional Tier 1 capital | - | | - | | 33+35 |

(Unit: JPY million, %)

| Item | 6/30/2016 | | 3/31/2016 | | 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, 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 | (20,638) | | 8,037 | | |
| out of which, accumulated other comprehensive income and other disclosed reserves | (20,638) | | 8,037 | | |
| Additional Tier 1 capital before regulatory adjustments (D) | 145,490 | | 174,304 | | 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 |
| 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) | 50,951 | | 63,136 | | |
| out of which, goodwill (net of related tax liability) | 29,633 | | 32,305 | | |
| out of which, intangibles other than goodwill and mortgage-servicing rights | 6,656 | | 7,817 | | |
| out of which, shortfall of provisions to expected losses, divided by 2 | 4,807 | | 4,473 | | |
| out of which, own credit valuation | 9,855 | | 18,542 | | |
| Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier2 to cover deductions | - | | - | | 42 |
| Regulatory adjustments to Additional Tier 1 capital (E) | 53,952 | | 66,137 | | 43 |
| Additional Tier 1 Capital | | | | | |
| Additional Tier 1 capital ((D) – (E)) (F) | 91,538 | | 108,166 | | 44 |
| Tier 1 Capital | | | | | |
| Tier 1 capital ((C) + (F)) (G) | 2,555,088 | | 2,577,525 | | 45 |

(Unit: JPY million, %)

| Item | 6/30/2016 | | 3/31/2016 | | 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 | |
| Tier 2 Capital: Instruments and Provisions (4) | | | | | |
| Tier 2 instruments classified as shareholder's equity | - | | - | | 46 |
| Tier 2 instruments classified as share warrant | - | | - | | |
| Tier 2 instruments classified as debt | 169,395 | | 169,514 | | |
| Tier 2 instruments issued by special purpose vehicle, etc. | - | | - | | 48-49 |
| Adjusted amount of minority interests related to Tier 2 | 265 | | 298 | | |
| Capital instruments subject to transitional arrangements | 152,099 | | 160,033 | | 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) | 60,779 | | 68,713 | | 49 |
| Provisions | - | | - | | 50 |
| out of which, general provisions included in Tier 2 | - | | - | | 50a |
| out of which, eligible provisions included in Tier 2 | - | | - | | 50b |
| The amount included in Tier 2 capital according to transitional arrangements | - | | - | | |
| Tier 2 capital before regulatory adjustments (H) | 321,760 | | 329,845 | | 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) | 171 | 114 | 192 | 128 | 55 |
| The amount included in regulatory adjustments to Tier 2 according to transitional arrangements | 6,921 | | 6,601 | | |
| out of which, investments in capital instruments of other financial institutions that are outside of regulatory consolidation | 2,115 | | 2,129 | | |
| out of which, shortfall of provisions to expected losses, divided by 2 | 4,807 | | 4,473 | | |

(Unit: JPY million, %)

| Item | 6/30/2016 | | 3/31/2016 | | 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 | |
| Regulatory adjustments to Tier 2 capital (I) | 7,092 | | 6,793 | | 57 |
| Tier 2 Capital | | | | | |
| Tier 2 capital ((H) – (I)) (J) | 314,667 | | 323,052 | | 58 |
| Total Capital | | | | | |
| Total capital ((G) + (J)) (K) | 2,869,756 | | 2,900,577 | | 59 |
| Risk-Weighted Assets (5) | | | | | |
| The amount included in regulatory adjustments to risk-weighted assets according to transitional arrangements | 53,624 | | 56,185 | | |
| out of which, intangibles other than goodwill and mortgage-servicing rights (net of related tax liability) | 42,007 | | 43,390 | | |
| out of which, deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of related tax liability) | 3,828 | | 3,518 | | |
| out of which, defined-benefit pension fund net assets | 7,380 | | 7,930 | | |
| out of which, investments in own shares (if not already netted off paid-in capital on reported balance sheet) | 408 | | 1,346 | | |
| Total risk-weighted assets (L) | 15,036,371 | | 15,970,545 | | 60 |
| Capital Ratios | | | | | |
| Consolidated Common Equity Tier 1 ratio ((C) / (L)) | 16.3% | | 15.4% | | 61 |
| Consolidated Tier 1 ratio ((G) / (L)) | 16.9% | | 16.1% | | 62 |
| Consolidated total capital ratio ((K) / (L)) | 19.0% | | 18.1% | | 63 |
| Amounts below the Thresholds for Deduction (6) | | | | | |
| Non-significant investments in the capital instruments of other financial institutions | 117,715 | | 151,073 | | 72 |
| Significant investments in the common stock of financial institutions | 187,447 | | 85,340 | | 73 |
| Mortgage-servicing rights (net of related tax liability) | - | | - | | 74 |
| Deferred tax assets arising from temporary differences (net of related tax liability) | 61,381 | | 59,888 | | 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 |

(Unit: JPY million, %)

| Item | 6/30/2016 | | 3/31/2016 | | 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 | |
| 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 | - | | | | 80 |
| Amount excluded from Tier 1 due to cap (excess over cap after redemptions and maturities) | - | | - | | 81 |
| 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 | | 60,580 | | 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 2) |
|---|--|-------------------|---|
| | 6/30/2016 | 3/31/2016 | |
| Assets | | | |
| Cash and cash deposits | 2,335,211 | 3,873,659 | |
| Loans and receivables | 3,158,985 | 2,956,017 | |
| Collateralized agreements | 16,950,645 | 15,077,660 | |
| Trading assets and private equity investments | 17,516,929 | 16,385,089 | |
| Other assets | 2,519,791 | 2,347,347 | |
| out of which, goodwill | 74,083 | 80,763 | 8 |
| out of which, intangibles other than goodwill and mortgage-servicing rights | 131,229 | 137,955 | 9 |
| out of which, mortgage-servicing rights | - | - | 20,24 |
| Total assets | 42,481,560 | 40,639,772 | |
| Liabilities | | | |
| Borrowings, payables and deposits | 12,036,838 | 13,041,003 | |
| Collateralized financing | 19,516,137 | 16,605,591 | |
| Trading liabilities | 7,528,501 | 7,499,335 | |
| Other liabilities | 754,660 | 807,814 | |
| 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 | 9,571 | 9,937 | 9 |
| Of which, differed tax liability related to mortgage-servicing rights | - | - | 20,24 |
| Total liabilities | 39,836,136 | 37,953,743 | |
| Equity | | | |
| Common stock and additional paid-in capital | 1,284,352 | 1,287,199 | 1a |
| Retained earnings | 1,526,834 | 1,500,786 | 2 |
| Accumulated other comprehensive income | (51,594) | 20,093 | 3 |
| Common stock held in treasury | (155,659) | (148,517) | 1c |
| Non-controlling interest | 41,492 | 26,469 | |
| Total capital | 2,645,425 | 2,686,029 | |

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>nintei</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. First Series of Unsecured Subordinated Bonds with Conditional Write-down Clause

Regulatory capital instruments (subordinated bonds)

| | | |
|----|---|---|
| 1 | Issuer | Nomura Holdings, Inc. |
| 2 | Unique identifier | JP376260ABC4 |
| 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 | Tier 2 Capital |
| 6 | Entities who include the relevant instruments into capital (other than NHI) (2) | |
| 7 | Instrument type | Nomura Holdings Inc. First Series of Unsecured Subordinated Bonds with Conditional Write-down Clause |
| 8 | Amounts recognized in regulatory capital (3) | |
| | For consolidated regulatory capital ratio | JPY 153,695 million |
| 9 | Aggregate nominal amount (4) | JPY 154,300 million |
| 10 | Accounting classification (5) | Debt |
| | On consolidated basis | Debt |
| 11 | Issue Date (6) | 26-Dec-11 |
| 12 | Perpetual or dated | Dated |
| 13 | Maturity Date | 24-Dec-21 |
| 14 | Issuer call subject to prior supervisory approval | Yes |
| 15 | First call date and early redemption amount (7) | First call date:26-Dec-16 Early Redemption Amount: JPY 100 per face value of JPY 100 |
| | Other early redemption events and early redemption amounts (8) | Other early redemption events: In the case where the Issuer determines, as a result of consultations with the Financial Services Agency of Japan or other regulatory authorities, that there is more than an insubstantial risk that the Bonds will cease to qualify as the Issuer's Tier 2 capital under applicable capital adequacy requirements to be prescribed by the Regulatory Authorities in accordance with Basel III regulations (excluding events based on the Issuer's Tier 2 inclusion limit being exceeded). Early Redemption Amount: JPY 100 per face value of JPY 100 |
| 16 | Subsequent call dates, if applicable (9) | |
| | Coupons / Dividends | |
| 17 | Type of coupon rate / dividend rate (10) | Fixed to Floating |
| 18 | Coupon rate or dividend rate (11) | From 27-Dec-11 to 26-Dec-16: 2.24% per annum From 27-Dec-16: offered rate of 5-year JPY swap plus 1.70% (rounded up to two decimal places) |
| 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) | Yes |
| 31 | If write-down, write-down trigger (19) | Events (i) or (ii) below: (i) the Financial Services Agency of Japan or other regulatory authorities determine that, without a write-off of the instruments and any other of the Issuer's debts constituting the Issuer's Tier 2 capital (but limited to debts with a special provision equivalent to the conditional write-off clause on the instruments), the Issuer would become non-viable; or (ii) the Financial Services Agency of Japan or other regulatory authorities determine that, without a capital injection or equivalent support by a public institution or other similar organizations, the Issuer would become non-viable. |
| 32 | If write-down, full or partial (20) | Full |
| 33 | If write-down, permanent or temporary (21) | Permanent |
| 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) | 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

Subordination clause

4. Nomura Holdings, Inc. Second Series of Unsecured Subordinated Bonds with Conditional Write-Down Clause

Regulatory capital instruments (subordinated bonds)

| | | |
|----|---|---|
| 1 | Issuer | Nomura Holdings, Inc. |
| 2 | Unique identifier | JP376260BBC2 |
| 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 | Tier 2 Capital |
| 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 with Conditional Write-Down Clause |
| 8 | Amounts recognized in regulatory capital (3) | |
| | For consolidated regulatory capital ratio | JPY 15,700 million |
| 9 | Aggregate nominal amount (4) | JPY 15,700 million |
| 10 | Accounting classification (5) | Debt |
| | On consolidated basis | Debt |
| 11 | Issue Date (6) | 26-Dec-11 |
| 12 | Perpetual or dated | Dated |
| 13 | Maturity Date | 24-Dec-21 |
| 14 | Issuer call subject to prior supervisory approval | Yes |
| 15 | First call date and early redemption amount (7) | First call date:26-Dec-16 Early Redemption Amount: JPY 100 per face value of JPY 100 |
| | Other early redemption events and early redemption amounts (8) | Other early redemption events: In the case where the Issuer determines, as a result of consultations with the Financial Services Agency of Japan or other regulatory authorities, that there is more than an insubstantial risk that the Bonds will cease to qualify as the Issuer's Tier 2 capital under applicable capital adequacy requirements to be prescribed by the Regulatory Authorities in accordance with Basel III regulations (excluding events based on the Issuer's Tier 2 inclusion limit being exceeded). Early Redemption Amount: JPY 100 per face value of JPY 100 |
| 16 | Subsequent call dates, if applicable (9) | |
| | Coupons / Dividends | |
| 17 | Type of coupon rate / dividend rate (10) | Fixed to Floating |
| 18 | Coupon rate or dividend rate (11) | From 27-Dec-11 to 26-Dec-16: 2.24% per annum From 27-Dec-16: offered rate of 5-year JPY swap plus 1.70% (rounded up to two decimal places) |
| 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) | Yes |
| 31 | If write-down, write-down trigger (19) | Events (i) or (ii) below: (i) the Financial Services Agency of Japan or other regulatory authorities determine that, without a write-off of the instruments and any other of the Issuer's debts constituting the Issuer's Tier 2 capital (but limited to debts with a special provision equivalent to the conditional write-off clause on the instruments), the Issuer would become non-viable; or (ii) the Financial Services Agency of Japan or other regulatory authorities determine that, without a capital injection or equivalent support by a public institution or other similar organizations, the Issuer would become non-viable. |
| 32 | If write-down, full or partial (20) | Full |
| 33 | If write-down, permanent or temporary (21) | Permanent |
| 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) | 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

Subordination clause

5. 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

6. 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

7. 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

8. 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

9. 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 17,083 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

10. 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 39,704 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 recognized in Tier 2 Capital of the Group as at the end of June 2016.

11. 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 | JPY3,992 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 recognized in Tier 2 Capital of the Group as at the end of June 2016.

12. 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 1,202 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. 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 1,023 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. 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 367 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. 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 321million |
| 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. 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 1,244 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) | |

17. 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 99 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) | |

18. 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 190 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 (6/30/2016) | Highest designated parent company's previous quarter end (3/31/2016) |
|---|---|--|---|--|
| On-balance sheet exposures | | | | |
| 1 | | On-balance sheet items (excluding derivatives and SFTs, but including collateral) | 23,002,322 | 23,304,925 |
| 1a | 1 | Total consolidated assets as per published financial statements | 42,918,447 | 41,090,167 |
| 1b | 2 | (The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis) | 395,000 | 413,239 |
| 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)) | 19,521,125 | 17,372,004 |
| 2 | 7 | (Asset amounts deducted in determining Basel III Tier 1 capital) | 193,386 | 205,474 |
| 3 | | Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2) | 22,808,936 | 23,099,451 |
| Derivative exposures | | | | |
| 4 | | Replacement cost associated with all derivatives transactions (ie net of eligible cash variation margin) | 2,579,952 | 3,156,825 |
| 5 | | Add-on amounts for PFE associated with all derivatives transactions | 10,069,410 | 11,134,946 |
| | | Pledged cash collateral associated with all derivatives transactions | 827,299 | 604,142 |
| 6 | | Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework | 1,990,972 | 1,884,915 |
| 7 | | (Deductions of receivables assets for cash variation margin provided in derivatives transactions) | 369,933 | 631,957 |
| 8 | | (Exempted CCP leg of client-cleared trade exposures) | | |
| 9 | | Adjusted effective notional amount of written credit derivatives | 17,824,891 | 21,287,346 |
| 10 | | (Adjusted effective notional offsets and add-on deductions for written credit derivatives) | 15,796,100 | 18,922,035 |
| 11 | 4 | Total derivative exposures (sum of lines 4 to 10) | 17,126,491 | 18,514,183 |
| Securities financing transaction exposures | | | | |
| 12 | | Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions | 31,125,320 | 31,711,087 |
| 13 | | (Netted amounts of cash payables and cash receivables of gross SFT assets) | 14,174,675 | 16,633,427 |
| 14 | | CCR exposure for SFT assets | 1,634,998 | 2,557,418 |
| 15 | | Agent transaction exposures | | |
| 16 | 5 | Total securities financing transaction exposures (sum of lines 12 to 15) | 18,585,643 | 17,635,078 |
| Other off-balance sheet exposures | | | | |
| 17 | | Off-balance sheet exposure at gross notional amount | 1,288,114 | 1,251,874 |

| | | | | |
|------------------------------------|---|---|------------|------------|
| 18 | | (Adjustments for conversion to credit equivalent amounts) | 361,946 | 407,345 |
| 19 | 6 | Off-balance sheet items (sum of lines 17 and 18) | 926,168 | 844,529 |
| Capital and total exposures | | | | |
| 20 | | Tier 1 capital | 2,555,088 | 2,577,525 |
| 21 | 8 | Total exposures (sum of lines 3, 11, 16 and 19) | 59,447,239 | 60,093,241 |
| 22 | | Basel III leverage ratio | 4.29% | 4.28% |

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, 1st Quarter) | | Highest designated parent company's previous quarterly period (Fiscal year ended March 2016, 4th Quarter) | |
|--------------------------------|--|--|---|---|---|
| High quality liquid assets (1) | | | | | |
| 1 | Total high quality liquid assets | 5,816,876 | | 6,180,992 | |
| 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 | 435,135 | 98,802 | 433,859 | 82,657 |
| 3 | Out of which, stable deposits | - | - | - | - |
| 4 | Out of which, less stable deposits | 435,135 | 98,802 | 433,859 | 82,657 |
| 5 | Cash outflows related to unsecured wholesale funding | 1,824,656 | 1,689,429 | 2,014,356 | 1,881,450 |
| 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 | 1,563,805 | 1,428,577 | 1,714,554 | 1,581,649 |
| 8 | Out of which, debt securities | 260,852 | 260,852 | 299,802 | 299,802 |
| 9 | Cash outflows related to secured funding, etc. | 2,737,499 | | 2,921,507 | |
| 10 | Cash outflows related to the derivatives, funding programs, and credit and liquidity facilities | 2,082,703 | 1,858,381 | 1,997,391 | 1,741,428 |
| 11 | Out of which, cash outflows related to the derivative transaction, etc. | 1,737,926 | 1,737,926 | 1,619,363 | 1,619,363 |
| 12 | Out of which, cash outflows related to funding programs | - | - | - | - |
| 13 | Out of which, cash outflows related to credit and liquidity facilities | 344,777 | 120,455 | 378,028 | 122,065 |
| 14 | Cash outflows based on obligations to provide funds, etc. | 4,486,484 | 1,090,416 | 4,054,040 | 1,076,202 |
| 15 | Cash outflows related to contingencies | 501,285 | 242,188 | 523,872 | 249,061 |
| 16 | Total cash outflows | 7,716,716 | | 7,952,306 | |
| 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. | 26,717,479 | 2,022,781 | 27,124,232 | 2,077,773 |
| 18 | Cash inflows related to collection of loans, etc. | 789,158 | 711,091 | 727,174 | 658,939 |
| 19 | Other cash inflows | 4,488,206 | 1,929,629 | 4,395,273 | 1,690,456 |
| 20 | Total cash inflows | 31,994,843 | 4,663,501 | 32,246,679 | 4,427,168 |
| Consolidated liquidity coverage ratio (4) | | | | | |
| 21 | Total high quality liquid assets allowed to be included | | 5,816,876 | | 6,180,992 |
| 22 | Net cash outflows | | 3,053,215 | | 3,525,138 |
| 23 | Consolidated liquidity coverage ratio | | 190.8% | | 175.8% |
| 24 | Number of data used to calculate averages | | 3 | | 3 |