Pillar 3 Regulatory Capital and Liquidity Coverage Ratio Disclosures for the quarterly period ended June 30, 2019

Nomura Holdings, Inc.
PART 1: NHI Consolidated Capital Ratios

CHAPTER 1 Disclosure On Capital Items

CHAPTER 2 Consolidated Balance Sheet When The Regulatory Scope Of Consolidation Is Applied

CHAPTER 3 Quantitative Disclosure

CHAPTER 4 Terms And Conditions Of The Capital Instruments

1. Nomura Holdings, Inc. Common Stock

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


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

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


7. Minority Interest

CHAPTER 5 Disclosure On Leverage Ratio

PART 2: NHI Consolidated Liquidity Coverage Ratios

CHAPTER 1 Quantitative Disclosure
### PART 1: NHI Consolidated Capital Ratios

#### CHAPTER 1 Disclosure On Capital Items

(Unit: JPY million, %)

<table>
<thead>
<tr>
<th>Basel III template No.</th>
<th>Item</th>
<th>a</th>
<th>b</th>
<th>Reference numbers of CC2</th>
</tr>
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<tbody>
<tr>
<td></td>
<td></td>
<td>June 30, 2019</td>
<td>March 31, 2019</td>
<td></td>
</tr>
<tr>
<td><strong>Common Equity Tier 1 Capital: Instruments and Reserves(1)</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>1a+2-1c-26</td>
<td>Directly issued qualifying common share capital plus related capital surplus and retained earnings</td>
<td>2,720,878</td>
<td>2,657,140</td>
<td></td>
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<tr>
<td>1a</td>
<td>out of which, capital and capital surplus</td>
<td>1,275,557</td>
<td>1,282,254</td>
<td>1a</td>
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<tr>
<td>2</td>
<td>out of which, retained earnings</td>
<td>1,545,947</td>
<td>1,483,853</td>
<td>2</td>
</tr>
<tr>
<td>1c</td>
<td>out of which, investments in own shares (-)</td>
<td>100,626</td>
<td>108,967</td>
<td>1c</td>
</tr>
<tr>
<td>26</td>
<td>out of which, expected outflow of funds from businesses (-)</td>
<td>—</td>
<td>—</td>
<td></td>
</tr>
<tr>
<td></td>
<td>out of which, amounts except for the above items</td>
<td>—</td>
<td>—</td>
<td></td>
</tr>
<tr>
<td>1b</td>
<td>Share warrant related to common share</td>
<td>—</td>
<td>—</td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>Accumulated other comprehensive income and other disclosed reserves</td>
<td>(60,454)</td>
<td>(29,050)</td>
<td>3</td>
</tr>
<tr>
<td>5</td>
<td>Adjusted amount of minority interests related to Common Equity Tier 1 capital</td>
<td>5</td>
<td>28</td>
<td></td>
</tr>
<tr>
<td>6</td>
<td>Common Equity Tier 1 capital (A)</td>
<td>2,660,429</td>
<td>2,628,118</td>
<td></td>
</tr>
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</table>

**Common Equity Tier 1 Capital: Regulatory Adjustments(2)**

| 8+9                   | Intangibles other than mortgage-servicing rights (net of related tax liability) | 106,968 | 110,094 |
| 8                     | out of which, goodwill (net of related tax liability, including those equivalent) | 1,319   | 1,324   |
| 9                     | out of which, intangibles other than goodwill and mortgage-servicing rights | 105,648 | 108,770 |
| 10                    | Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability) | 1,362  | 525    |
| 11                    | Cash flow hedge reserve                                               | —      | —      |
| 12                    | Shortfall of provisions to expected losses                           | 32,630 | 31,643 |
| 13                    | Securitization gain on sale                                           | —      | —      |
| 14                    | Own credit valuation                                                  | 25,340 | 27,341 |
| 15                    | Defined-benefit pension fund net assets                               | 12,181 | 12,826 |
| 16                    | Investments in own shares (if not already netted off paid-in capital on reported balance sheet) | 3,631  | 5,965  |
| 17                    | Reciprocal cross-holdings in common equity                            | —      | —      |
| 18                    | 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) | —      | —      |
### Basel III template No.

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<tr>
<th>Item</th>
<th>June 30, 2019</th>
<th>March 31, 2019</th>
<th>Reference numbers of CC2</th>
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<tbody>
<tr>
<td>19+20+21 Amount exceeding the 10% threshold on specific items</td>
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<tr>
<td>19 out of which, significant investments in the capital of financial institutions that are outside the scope of regulatory consolidation (net of eligible short positions)</td>
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<td></td>
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<tr>
<td>20 out of which, mortgage-servicing rights</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>21 out of which, deferred tax assets arising from temporary differences (net of related tax liability)</td>
<td></td>
<td></td>
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<tr>
<td>22 Amount exceeding the 15% threshold on specific items</td>
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<td></td>
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<td>23 out of which, significant investments in the common stock of financial institutions</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>24 out of which, mortgage-servicing rights</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>25 out of which, deferred tax assets arising from temporary differences (net of related tax liability)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>27 Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>28 Total regulatory adjustments to Common Equity Tier 1 capital (B)</td>
<td>182,114</td>
<td>188,397</td>
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</table>

### Common Equity Tier 1 Capital

<table>
<thead>
<tr>
<th>Item</th>
<th>(C)</th>
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<tbody>
<tr>
<td>29 Common Equity Tier 1 capital ((A) – (B))</td>
<td>2,478,315</td>
<td>2,439,720</td>
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</table>

### Additional Tier 1 Capital: Instruments(3)

<table>
<thead>
<tr>
<th>Item</th>
<th></th>
<th></th>
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</thead>
<tbody>
<tr>
<td>31a Additional Tier 1 instruments classified as shareholder’s equity</td>
<td></td>
<td></td>
</tr>
<tr>
<td>31b Additional Tier 1 instruments classified as share warrant</td>
<td></td>
<td></td>
</tr>
<tr>
<td>32 Additional Tier 1 instruments classified as debt</td>
<td>165,000</td>
<td>165,000</td>
</tr>
<tr>
<td>33+35 Adjusted amount of minority interests related to Additional Tier 1 capital</td>
<td>1,166</td>
<td>1,219</td>
</tr>
</tbody>
</table>

### Additional Tier 1 capital before regulatory adjustments (D)

<table>
<thead>
<tr>
<th>Item</th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>36 Additional Tier 1 capital before regulatory adjustments (D)</td>
<td>166,166</td>
<td>166,219</td>
</tr>
</tbody>
</table>

(Unit: JPY million, %)
<table>
<thead>
<tr>
<th>Basel III template No.</th>
<th>Item</th>
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<th>b</th>
<th>Reference numbers of CC2</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>June 30, 2019</td>
<td>March 31, 2019</td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>Additional Tier 1 Capital: Regulatory Adjustments</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>37</td>
<td>Investments in own Additional Tier 1 instruments</td>
<td>−</td>
<td>−</td>
<td></td>
</tr>
<tr>
<td>38</td>
<td>Reciprocal cross-holdings in Additional Tier 1 instruments</td>
<td>−</td>
<td>−</td>
<td></td>
</tr>
<tr>
<td>39</td>
<td>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)</td>
<td>−</td>
<td>−</td>
<td></td>
</tr>
<tr>
<td>40</td>
<td>Significant investments in the Additional Tier 1 instruments of financial institutions that are outside the scope of regulatory consolidation (net of eligible short positions)</td>
<td>−</td>
<td>−</td>
<td></td>
</tr>
<tr>
<td>42</td>
<td>Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier 2 to cover deductions</td>
<td>−</td>
<td>−</td>
<td></td>
</tr>
<tr>
<td>43</td>
<td>Regulatory adjustments to Additional Tier 1 capital (E)</td>
<td>−</td>
<td>−</td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>Additional Tier 1 Capital</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>44</td>
<td>Additional Tier 1 capital ((D) – (E))</td>
<td>(F) 166,166</td>
<td>166,219</td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>Tier 1 Capital</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>45</td>
<td>Tier 1 capital ((C) + (F))</td>
<td>(G) 2,644,481</td>
<td>2,605,940</td>
<td></td>
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<tr>
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<td><strong>Tier 2 Capital: Instruments and Provisions(4)</strong></td>
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<td></td>
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<tr>
<td>46</td>
<td>Tier 2 instruments classified as shareholder’s equity</td>
<td>−</td>
<td>−</td>
<td></td>
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<tr>
<td>48-49</td>
<td>Adjusted amount of minority interests related to Tier 2</td>
<td>275</td>
<td>293</td>
<td></td>
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<tr>
<td>47</td>
<td>Capital instruments subject to transitional arrangements</td>
<td>45,660</td>
<td>45,660</td>
<td></td>
</tr>
<tr>
<td>47+49</td>
<td>out of which, instruments issued by Group or special purpose vehicle controlled by Group</td>
<td>45,660</td>
<td>45,660</td>
<td></td>
</tr>
<tr>
<td>49</td>
<td>out of which, instruments issued by consolidated subsidiaries of Group (except for the special purpose vehicle mentioned above)</td>
<td>−</td>
<td>−</td>
<td></td>
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<tr>
<td>50</td>
<td>Provisions</td>
<td>−</td>
<td>−</td>
<td></td>
</tr>
<tr>
<td>50a</td>
<td>out of which, general provisions included in Tier 2</td>
<td>−</td>
<td>−</td>
<td></td>
</tr>
<tr>
<td>50b</td>
<td>out of which, eligible provisions included in Tier 2</td>
<td>−</td>
<td>−</td>
<td></td>
</tr>
<tr>
<td>51</td>
<td>Tier 2 capital before regulatory adjustments (H)</td>
<td>(H) 45,935</td>
<td>45,953</td>
<td></td>
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</table>

(Unit: JPY million, %)
<table>
<thead>
<tr>
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<tr>
<td></td>
<td></td>
<td>June 30, 2019</td>
<td>March 31, 2019</td>
<td></td>
</tr>
<tr>
<td>Tier 2 Capital: Regulatory Adjustments(5)</td>
<td></td>
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<tr>
<td>52</td>
<td>Investments in own Tier 2 instruments</td>
<td>–</td>
<td>–</td>
<td></td>
</tr>
<tr>
<td>53</td>
<td>Reciprocal cross-holdings in Tier 2 instruments and other TLAC liabilities</td>
<td>–</td>
<td>–</td>
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<tr>
<td>54</td>
<td>Investments in Tier2 instruments and other TLAC liabilities of financial institutions that are outside the scope of regulatory consolidation, where the Group does not own more than 10% of the issued common share capital of the entity (amount above 10% threshold)</td>
<td>–</td>
<td>–</td>
<td></td>
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<tr>
<td>54a</td>
<td>Investments in the other TLAC liabilities of financial institutions that are outside the scope of regulatory consolidation and where the group does not own more than 10% of the issued common share capital of the entity: amount previously designated for the 5% threshold but that no longer meets the conditions (for G-SIBs only)</td>
<td>–</td>
<td>–</td>
<td></td>
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<tr>
<td>55</td>
<td>Significant investments in Tier2 instruments and other TLAC liabilities of financial institutions that are outside the scope of regulatory consolidation (net of eligible short positions)</td>
<td>–</td>
<td>–</td>
<td></td>
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<tr>
<td>57</td>
<td>Regulatory adjustments to Tier 2 capital (I)</td>
<td>–</td>
<td>–</td>
<td></td>
</tr>
<tr>
<td>Tier 2 Capital</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>58</td>
<td>Tier 2 capital ((H) – (I))</td>
<td>45,935</td>
<td>45,953</td>
<td></td>
</tr>
<tr>
<td>Total Capital</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>59</td>
<td>Total capital ((G) + (J))</td>
<td>2,690,417</td>
<td>2,651,893</td>
<td></td>
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<tr>
<td>Risk-Weighted Assets(6)</td>
<td></td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>60</td>
<td>Total risk-weighted assets</td>
<td>14,626,406</td>
<td>14,251,587</td>
<td></td>
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<tr>
<td>Capital Ratios and buffers(7)</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>61</td>
<td>Consolidated Common Equity Tier 1 ratio ((C) / (L))</td>
<td>16.94%</td>
<td>17.11%</td>
<td></td>
</tr>
<tr>
<td>62</td>
<td>Consolidated Tier 1 ratio ((G) / (L))</td>
<td>18.08%</td>
<td>18.28%</td>
<td></td>
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<tr>
<td>63</td>
<td>Consolidated total capital ratio (K) / (L)</td>
<td>18.39%</td>
<td>18.60%</td>
<td></td>
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<tr>
<td>64</td>
<td>Total of group CET1 specific buffer requirements (%)</td>
<td>3.10%</td>
<td>3.11%</td>
<td></td>
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<tr>
<td>65</td>
<td>Of which: capital conservation buffer requirement (%)</td>
<td>2.50%</td>
<td>2.50%</td>
<td></td>
</tr>
<tr>
<td>66</td>
<td>Of which: countercyclical buffer requirement (%)</td>
<td>0.10%</td>
<td>0.11%</td>
<td></td>
</tr>
<tr>
<td>67</td>
<td>Of which: G-SIB and/or D-SIB additional requirements (%)</td>
<td>0.50%</td>
<td>0.50%</td>
<td></td>
</tr>
<tr>
<td>68</td>
<td>Common Equity Tier 1 available after meeting the group's minimum capital requirements (%)</td>
<td>10.39%</td>
<td>10.60%</td>
<td></td>
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<tr>
<td>Basel III template No.</td>
<td>Item</td>
<td>a</td>
<td>b</td>
<td>Reference numbers of CC2</td>
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<td>----------------------------------------------------------------------</td>
<td>---------</td>
<td>---------</td>
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<td></td>
<td><strong>Amounts below the Thresholds for Deduction(8)</strong></td>
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<td></td>
<td></td>
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<td>72</td>
<td>Non-significant investments in the capital instruments of other financial institutions</td>
<td>116,237</td>
<td>122,196</td>
<td></td>
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<tr>
<td>73</td>
<td>Significant investments in the common stock of financial institutions</td>
<td>178,408</td>
<td>172,127</td>
<td></td>
</tr>
<tr>
<td>74</td>
<td>Mortgage servicing rights (net of related tax liability)</td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>75</td>
<td>Deferred tax assets arising from temporary differences (net of related tax liability)</td>
<td>2,171</td>
<td>2,042</td>
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<td></td>
<td><strong>Applicable Caps on the Inclusion of Provisions in Tier 2(9)</strong></td>
<td></td>
<td></td>
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<tr>
<td>76</td>
<td>Provisions eligible for inclusion in Tier 2 in respect of exposures subject to standardized approach (prior to application of cap)</td>
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<td></td>
<td></td>
</tr>
<tr>
<td>77</td>
<td>Caps on inclusion of provisions in Tier 2 under standardized approach</td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>78</td>
<td>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 &quot;nil&quot;)</td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>79</td>
<td>Caps on inclusion of eligible provisions in Tier 2 under internal ratings-based approach</td>
<td></td>
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<td></td>
<td><strong>Capital Instruments Subject to Transitional Arrangements(10)</strong></td>
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<td>82</td>
<td>Current cap on Tier 1 instruments subject to transitional arrangements</td>
<td></td>
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<td></td>
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<tr>
<td>83</td>
<td>Amount excluded from Tier 1 due to cap (excess over cap after redemptions and maturities)</td>
<td></td>
<td></td>
<td></td>
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<tr>
<td>84</td>
<td>Current cap on Tier 2 instruments subject to transitional arrangements</td>
<td>45,660</td>
<td>45,660</td>
<td></td>
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<tr>
<td>85</td>
<td>Amount excluded from Tier 2 due to cap (excess over cap after redemptions and maturities)</td>
<td>107,540</td>
<td>107,540</td>
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### CC2: Reconciliation of regulatory capital to balance sheet

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<th>b</th>
<th>c</th>
<th>Reference of CC1</th>
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<tr>
<td><strong>Assets</strong></td>
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<tr>
<td>Cash and cash equivalents</td>
<td>2,622,805</td>
<td>2,599,408</td>
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<tr>
<td>Time deposits</td>
<td>227,043</td>
<td>227,043</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Deposits with stock exchanges and other segregated cash</td>
<td>227,647</td>
<td>227,647</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Loans receivable</td>
<td>2,474,250</td>
<td>2,459,999</td>
<td></td>
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<tr>
<td>Receivables from customers</td>
<td>478,625</td>
<td>478,475</td>
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<td></td>
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<tr>
<td>Receivables from other than customers</td>
<td>1,224,083</td>
<td>1,217,765</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Allowance for doubtful accounts</td>
<td>(4,182)</td>
<td>(4,182)</td>
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<td></td>
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<tr>
<td>Securities purchased under agreements to resell</td>
<td>12,415,130</td>
<td>12,415,130</td>
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<td>Securities borrowed</td>
<td>3,620,819</td>
<td>3,620,819</td>
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<td>Trading assets</td>
<td>16,819,186</td>
<td>15,646,139</td>
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<td>Private equity investments</td>
<td>31,492</td>
<td>29,402</td>
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<tr>
<td>Office buildings, land, equipment and facilities</td>
<td>498,028</td>
<td>452,822</td>
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<tr>
<td>Non-trading debt securities</td>
<td>438,477</td>
<td>445,242</td>
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<tr>
<td>Investments in equity securities</td>
<td>132,324</td>
<td>132,324</td>
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</tr>
<tr>
<td>Investments in and advances to affiliated companies</td>
<td>439,437</td>
<td>440,004</td>
<td></td>
<td></td>
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<tr>
<td>Other</td>
<td>887,443</td>
<td>887,163</td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>Total Assets</strong></td>
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<td><strong>Liabilities</strong></td>
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<td>Short-term borrowings</td>
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<td>Other secured borrowings</td>
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<td>Common stock</td>
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<td>594,492</td>
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<tr>
<td>Additional paid-in capital</td>
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<td>Common stock held in treasury</td>
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<td>Noncontrolling interests</td>
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<td><strong>Total equity</strong></td>
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### CC2: Reconciliation of regulatory capital to balance sheet

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<td>Cash and cash equivalents</td>
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<td>Time deposits</td>
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<td>Deposits with stock exchanges and other segregated cash</td>
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<td>Receivables from other than customers</td>
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<td>Office buildings, land, equipment and facilities</td>
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<td>Non-trading debt securities</td>
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<td>Investments in equity securities</td>
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<td>Investments in and advances to affiliated companies</td>
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<td>436,787</td>
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<td>Other</td>
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<td><strong>Total Assets</strong></td>
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<td>39,703,732</td>
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<td><strong>Liabilities</strong></td>
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<tr>
<td>Short-term borrowings</td>
<td>841,758</td>
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<td>Payables to customers</td>
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<td>Payables to other than customers</td>
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<td>Securities sold under agreements to repurchase</td>
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<td>Other secured borrowings</td>
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<td>Other liabilities</td>
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<td>911,579</td>
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<td>Long-term borrowings</td>
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<td>7,094,708</td>
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<tr>
<td><strong>Total Liabilities</strong></td>
<td>38,288,645</td>
<td>37,487,488</td>
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<tr>
<td><strong>Equity</strong></td>
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<td></td>
</tr>
<tr>
<td>Common stock</td>
<td>594,492</td>
<td>594,492</td>
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<tr>
<td>Additional paid-in capital</td>
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<td>Retained earnings</td>
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<td>Accumulated other comprehensive income</td>
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<tr>
<td>Common stock held in treasury</td>
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<td>(108,967)</td>
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<tr>
<td>Noncontrolling interests</td>
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<td><strong>Total equity</strong></td>
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<td>2,677,821</td>
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<td><strong>Total liabilities and equity</strong></td>
<td>40,969,438</td>
<td>40,165,310</td>
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</table>

Note: The amount shown in (a) may differ from the amount shown in FORM 20-F, FORM 6-K and other accounting disclosures of the Consolidated Balance Sheets, due to the difference in rounding.
CHAPTER 3 Quantitative Disclosure

1. Quantitative Disclosure

(1) Key metrics

<table>
<thead>
<tr>
<th>KM1: KEY METRICS</th>
<th>a</th>
<th>b</th>
<th>c</th>
<th>d</th>
<th>e</th>
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<tr>
<td>Common disclosure template</td>
<td>As of June 30, 2019</td>
<td>As of March 31, 2019</td>
<td>As of December 31, 2018</td>
<td>As of September 30, 2018</td>
<td>As of June 30, 2018</td>
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<td>1 Common Equity Tier 1 (CET1)</td>
<td>2,478,315</td>
<td>2,439,720</td>
<td>2,471,769</td>
<td>2,547,804</td>
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<td>2 Tier 1</td>
<td>2,644,481</td>
<td>2,605,940</td>
<td>2,637,925</td>
<td>2,713,876</td>
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<td>3 Total capital</td>
<td>2,690,417</td>
<td>2,651,893</td>
<td>2,699,084</td>
<td>2,775,010</td>
<td>2,772,055</td>
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<td>RWA</td>
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<td>4 RWA</td>
<td>14,626,406</td>
<td>14,251,587</td>
<td>13,799,058</td>
<td>14,981,255</td>
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<td>Risk-based capital ratios as a percentage of RWA</td>
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<tr>
<td>5 Common Equity Tier 1 ratio (%)</td>
<td>16.94%</td>
<td>17.11%</td>
<td>17.91%</td>
<td>17.00%</td>
<td>16.10%</td>
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<td>6 Tier 1 ratio (%)</td>
<td>18.08%</td>
<td>18.28%</td>
<td>19.11%</td>
<td>18.11%</td>
<td>17.15%</td>
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<tr>
<td>7 Total capital ratio (%)</td>
<td>18.39%</td>
<td>18.60%</td>
<td>19.55%</td>
<td>18.52%</td>
<td>17.54%</td>
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<tr>
<td>Additional CET1 buffer requirements as a percentage of RWA</td>
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<td>8 Capital conservation buffer requirement (%)</td>
<td>2.50%</td>
<td>2.50%</td>
<td>1.87%</td>
<td>1.87%</td>
<td>1.87%</td>
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<tr>
<td>9 Countercyclical buffer requirement (%)</td>
<td>0.10%</td>
<td>0.11%</td>
<td>0.08%</td>
<td>0.04%</td>
<td>0.04%</td>
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<td>10 Bank G-SIB and/or D-SIB additional requirements (%)</td>
<td>0.50%</td>
<td>0.50%</td>
<td>0.37%</td>
<td>0.37%</td>
<td>0.37%</td>
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<tr>
<td>11 Total CET1 specific buffer requirements (%)</td>
<td>3.10%</td>
<td>3.11%</td>
<td>2.33%</td>
<td>2.29%</td>
<td>2.29%</td>
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<td>12 CET1 available after meeting the bank’s minimum capital requirements (%)</td>
<td>10.39%</td>
<td>10.60%</td>
<td>11.55%</td>
<td>10.52%</td>
<td>9.54%</td>
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<td>Basel III leverage ratio</td>
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<tr>
<td>13 Total Basel III leverage ratio exposure measure</td>
<td>52,235,865</td>
<td>51,807,144</td>
<td>59,168,126</td>
<td>60,981,569</td>
<td>58,967,416</td>
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<td>14 Basel III leverage ratio (%) (row 2 / row 13)</td>
<td>5.06%</td>
<td>5.03%</td>
<td>4.45%</td>
<td>4.45%</td>
<td>4.59%</td>
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</table>

<table>
<thead>
<tr>
<th>KM1: KEY METRICS</th>
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<th>c</th>
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<th>e</th>
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<td>Fiscal year ended March 2020, 1st Quarter</td>
<td>Fiscal year ended March 2019, 4th Quarter</td>
<td>Fiscal year ended March 2019, 3rd Quarter</td>
<td>Fiscal year ended March 2019, 2nd Quarter</td>
<td>Fiscal year ended March 2019, 1st Quarter</td>
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<td>Liquidity Coverage Ratio</td>
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<td>15 Total HQLA</td>
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<td>16 Total net cash outflow</td>
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<td>2,300,540</td>
<td>2,314,818</td>
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<td>17 LCR ratio (%)</td>
<td>188.4%</td>
<td>198.4%</td>
<td>196.7%</td>
<td>191.1%</td>
<td>184.8%</td>
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<td>b</td>
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<td><strong>RWA</strong></td>
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<td><strong>June 30, 2019</strong></td>
<td><strong>March 31, 2019</strong></td>
<td><strong>June 30, 2019</strong></td>
<td><strong>March 31, 2019</strong></td>
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<td>Credit risk (excluding counterparty credit risk) (CCR)</td>
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<td>605,654</td>
<td>48,841</td>
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<td>Of which significant investments in commercial entities</td>
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<td>Of which lease exposures with residual value</td>
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<td>232,674</td>
<td>32,294</td>
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<td>Counterparty credit risk</td>
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<td>3,493,257</td>
<td>269,772</td>
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<td>1,358,926</td>
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<td>1,034,580</td>
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<td>Of which exposures to CCP</td>
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<td>Equity investments in funds – mandate-based approach</td>
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<td>Equity investments in funds – simple risk-weight method 250%</td>
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<td>Equity investments in funds – simple risk-weight method 400%</td>
<td>168,243</td>
<td>175,397</td>
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<td>Equity investments in funds – fall-back approach 1250%</td>
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<td>66,834</td>
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<td>Unsettled trade</td>
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<td>7,818</td>
<td>3,338</td>
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<td>Securitization exposures in banking book</td>
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<td>Of which securitisation internal ratings-based approach (SEC-IRBA)</td>
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<td>Of which securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)</td>
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<td>Of which securitisation standardised approach (SEC-SA)</td>
<td>--</td>
<td>--</td>
<td>--</td>
<td>--</td>
</tr>
<tr>
<td></td>
<td>Of which subject to 1250% risk weight</td>
<td>--</td>
<td>--</td>
<td>--</td>
<td>--</td>
</tr>
</tbody>
</table>
## OV1: OVERVIEW OF RWA

<table>
<thead>
<tr>
<th>Common disclosure template</th>
<th>a June 30, 2019</th>
<th>b March 31, 2019</th>
<th>c June 30, 2019</th>
<th>d March 31, 2019</th>
</tr>
</thead>
<tbody>
<tr>
<td>16 Market risk</td>
<td>4,669,607</td>
<td>4,211,094</td>
<td>373,568</td>
<td>336,887</td>
</tr>
<tr>
<td>17 Of which standardized approach (SA)</td>
<td>1,243,508</td>
<td>1,157,621</td>
<td>99,480</td>
<td>92,609</td>
</tr>
<tr>
<td>18 Of which internal model approaches (IMM)</td>
<td>3,426,098</td>
<td>3,053,472</td>
<td>274,087</td>
<td>244,277</td>
</tr>
<tr>
<td>19 Operational risk</td>
<td>2,513,132</td>
<td>2,513,132</td>
<td>201,050</td>
<td>201,050</td>
</tr>
<tr>
<td>20 Of which Basic Indicator Approach</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>21 Of which standardized approach</td>
<td>2,513,132</td>
<td>2,513,132</td>
<td>201,050</td>
<td>201,050</td>
</tr>
<tr>
<td>22 Of which advanced measurement approach</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>23 Amounts below the thresholds for deduction (subject to 250% risk weight)</td>
<td>451,449</td>
<td>435,424</td>
<td>38,282</td>
<td>36,924</td>
</tr>
<tr>
<td>24 Amounts included in RWA according to transitional arrangements</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>25 Floor adjustment</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>26 Total (after applying 1.06 scaling factor)</td>
<td>14,626,406</td>
<td>14,251,587</td>
<td>1,170,112</td>
<td>1,140,127</td>
</tr>
</tbody>
</table>
### CR8: RWA flow statements of credit risk exposures under IRB (Unit: Million JPY)

<table>
<thead>
<tr>
<th>Item</th>
<th>Credit RWA</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>RWA as at end of previous reporting period</td>
</tr>
<tr>
<td>2</td>
<td>Asset size</td>
</tr>
<tr>
<td>3</td>
<td>Asset quality</td>
</tr>
<tr>
<td>4</td>
<td>Movement in risk levels</td>
</tr>
<tr>
<td>5</td>
<td>Model updates</td>
</tr>
<tr>
<td>6</td>
<td>Methodology and policy</td>
</tr>
<tr>
<td>7</td>
<td>Acquisitions and disposals</td>
</tr>
<tr>
<td>8</td>
<td>Foreign exchange movements</td>
</tr>
<tr>
<td>9</td>
<td>RWA as at end of reporting period</td>
</tr>
</tbody>
</table>

Note: All movements arising from obligors which the internal ratings are changed by model updates are included in Item No. 4 (Model updates). And Item No. 2 (Asset size) contains the movements other than amounts aggregated in Item No. 3 to 8.

### CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM) (Unit: Million JPY)

<table>
<thead>
<tr>
<th>Item</th>
<th>Credit RWA</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>RWA as at end of previous reporting period</td>
</tr>
<tr>
<td>2</td>
<td>Asset size</td>
</tr>
<tr>
<td>3</td>
<td>Credit quality of counterparties</td>
</tr>
<tr>
<td>4</td>
<td>Movement in risk levels</td>
</tr>
<tr>
<td>5</td>
<td>Model updates (IMM only)</td>
</tr>
<tr>
<td>6</td>
<td>Methodology and policy (IMM only)</td>
</tr>
<tr>
<td>7</td>
<td>Acquisitions and disposals</td>
</tr>
<tr>
<td>8</td>
<td>Foreign exchange movements</td>
</tr>
<tr>
<td>9</td>
<td>RWA as at end of current reporting period</td>
</tr>
</tbody>
</table>

### MR2: RWA flow statements of market risk exposures under an IMA (Unit: Million JPY)

<table>
<thead>
<tr>
<th>Item</th>
<th>a</th>
<th>b</th>
<th>c</th>
<th>d</th>
<th>e</th>
<th>f</th>
<th>Total RWA</th>
</tr>
</thead>
<tbody>
<tr>
<td>1a RWA at previous quarter end</td>
<td>VaR</td>
<td>Stressed VaR</td>
<td>IRC</td>
<td>CRM</td>
<td>Other</td>
<td>Total RWA</td>
<td></td>
</tr>
<tr>
<td>1b Adjustment to RWA at previous quarter end</td>
<td>584,149</td>
<td>1,051,100</td>
<td>1,349,012</td>
<td>69,211</td>
<td>—</td>
<td>3,053,472</td>
<td></td>
</tr>
<tr>
<td>1c Spot RWA as at previous quarter end</td>
<td>1.01</td>
<td>1.06</td>
<td>1.00</td>
<td>1.10</td>
<td>—</td>
<td>1.01</td>
<td></td>
</tr>
<tr>
<td>2</td>
<td>Movement in risk levels</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3</td>
<td>Model updates/changes (1a divided by 1c)</td>
<td>380,902</td>
<td>536,444</td>
<td>60,894</td>
<td>(6,441)</td>
<td>—</td>
<td>971,799</td>
</tr>
<tr>
<td>4</td>
<td>Methodology and policy</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
</tr>
<tr>
<td>5</td>
<td>Acquisitions and disposals</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
</tr>
<tr>
<td>6</td>
<td>Foreign exchange movements</td>
<td>(25,354)</td>
<td>(49,220)</td>
<td>(39,057)</td>
<td>(1,576)</td>
<td>—</td>
<td>(115,209)</td>
</tr>
<tr>
<td>7</td>
<td>Other</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
<td>—</td>
</tr>
<tr>
<td>8a Spot RWA as at quarter end</td>
<td>880,690</td>
<td>1,709,705</td>
<td>1,356,684</td>
<td>54,775</td>
<td>—</td>
<td>4,001,855</td>
<td></td>
</tr>
<tr>
<td>8b Adjustment to RWA at quarter end (8c divided by 8a)</td>
<td>0.92</td>
<td>0.70</td>
<td>1.00</td>
<td>1.00</td>
<td>—</td>
<td>0.89</td>
<td></td>
</tr>
<tr>
<td>8c RWA at end of reporting period</td>
<td>815,532</td>
<td>1,199,106</td>
<td>1,356,684</td>
<td>54,775</td>
<td>—</td>
<td>3,426,098</td>
<td></td>
</tr>
</tbody>
</table>
### CHAPTER 4 Terms And Conditions Of The Capital Instruments

#### 1. Nomura Holdings, Inc. Common Stock

**Regulatory capital instruments (common stock)**

<table>
<thead>
<tr>
<th>CCA: Main features of regulatory capital instruments</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Issuer</strong></td>
<td>Nomura Holdings, Inc.</td>
</tr>
<tr>
<td><strong>Unique identifier</strong></td>
<td>JP3762600009</td>
</tr>
<tr>
<td><strong>Governing law(s) of the instrument</strong></td>
<td>Japanese Law</td>
</tr>
<tr>
<td><strong>Means governed by foreign law (other TLAC-eligible instruments only)</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Regulatory treatment</strong></td>
<td>Common Equity Tier 1 Capital</td>
</tr>
<tr>
<td><strong>Transitional Basel III rules</strong></td>
<td>Common Equity Tier 1 Capital</td>
</tr>
<tr>
<td><strong>Post-transitional Basel III rules</strong></td>
<td>Common Equity Tier 1 Capital</td>
</tr>
<tr>
<td><strong>Entities who include the relevant instruments into capital (other than NHI)</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Instrument type</strong></td>
<td>Common Stock</td>
</tr>
<tr>
<td><strong>Amounts recognized in regulatory capital</strong></td>
<td></td>
</tr>
<tr>
<td><strong>For consolidated regulatory capital ratio</strong></td>
<td>JPY 594,493 million</td>
</tr>
<tr>
<td><strong>Aggregate nominal amount</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Accounting classification</strong></td>
<td>Common Stock</td>
</tr>
<tr>
<td><strong>On consolidated basis</strong></td>
<td>Common Stock</td>
</tr>
<tr>
<td><strong>Issue Date</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Perpetual or dated</strong></td>
<td>Perpetual</td>
</tr>
<tr>
<td><strong>Maturity Date</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Issuer call subject to prior supervisory approval</strong></td>
<td>No</td>
</tr>
<tr>
<td><strong>First call date and early redemption amount</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Other early redemption events and early redemption amounts</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Subsequent call dates, if applicable</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Coupons / Dividends</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Type of coupon rate / dividend rate</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Coupon rate or dividend rate</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Coupon / dividend stopper events</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Fully discretionary, partially discretionary or mandatory</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Existence of step-up or other incentive to redeem</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Noncumulative or cumulative</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Convertible or non-convertible</strong></td>
<td>No</td>
</tr>
<tr>
<td><strong>If convertible, conversion trigger</strong></td>
<td></td>
</tr>
<tr>
<td><strong>If convertible, fully or partially</strong></td>
<td></td>
</tr>
<tr>
<td><strong>If convertible, conversion rate</strong></td>
<td></td>
</tr>
<tr>
<td><strong>If convertible, mandatory or optional conversion</strong></td>
<td></td>
</tr>
<tr>
<td><strong>If convertible, specify instrument type that it can be converted into</strong></td>
<td></td>
</tr>
<tr>
<td><strong>If convertible, specify issuer of instrument it can be converted into</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Write-down feature</strong></td>
<td>No</td>
</tr>
<tr>
<td><strong>If write-down, write-down trigger</strong></td>
<td></td>
</tr>
<tr>
<td><strong>If write-down, full or partial</strong></td>
<td></td>
</tr>
<tr>
<td><strong>If write-down, permanent or temporary</strong></td>
<td></td>
</tr>
<tr>
<td><strong>If temporary write-down, description of write-up mechanism</strong></td>
<td></td>
</tr>
</tbody>
</table>
## Nomura Holdings, Inc. First Series of Unsecured Perpetual Subordinated Bonds with Optional Redemption Clause and Write-down Clause

### Regulatory capital instruments (subordinated bonds)

<table>
<thead>
<tr>
<th>CCA: Main features of regulatory capital instruments</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1 Issuer</td>
<td>Nomura Holdings, Inc.</td>
</tr>
<tr>
<td>2 Unique identifier</td>
<td>JP376260AGD1</td>
</tr>
<tr>
<td>3 Governing law(s) of the instrument</td>
<td>Japanese Law</td>
</tr>
<tr>
<td>3a Mean governed by foreign law (other TLAC-eligible instruments only)</td>
<td></td>
</tr>
<tr>
<td>4 Transitional Basel III rules</td>
<td>Additional Tier 1 Capital</td>
</tr>
<tr>
<td>5 Post-transitional Basel III rules</td>
<td>Additional Tier 1 Capital</td>
</tr>
<tr>
<td>6 Entities who include the relevant instruments into capital (other than NHI)</td>
<td>Nomura Holdings Inc. First Series of Unsecured Perpetual Subordinated Bonds with Optional Redemption Clause and Write-down Clause (for Qualified Institutional Investors Only)</td>
</tr>
<tr>
<td>7 Instrument type</td>
<td></td>
</tr>
<tr>
<td>8 Amounts recognized in regulatory capital (4)</td>
<td>For consolidated regulatory capital ratio: JPY 165,000 million</td>
</tr>
<tr>
<td>9 Aggregate nominal amount (5)</td>
<td>JPY 165,000 million</td>
</tr>
<tr>
<td>10 Accounting classification (6)</td>
<td>Debt</td>
</tr>
<tr>
<td>11 Issue Date (7)</td>
<td>27-Jan-16</td>
</tr>
<tr>
<td>12 Perpetual or dated</td>
<td>Perpetual</td>
</tr>
<tr>
<td>13 Maturity Date</td>
<td></td>
</tr>
<tr>
<td>14 Issuer call subject to prior supervisory approval</td>
<td>Yes</td>
</tr>
<tr>
<td>15 First call date and early redemption amount (8)</td>
<td>First call date: 15-Jun-21, Early Redemption Amount: JPY 100 per face value of JPY 100</td>
</tr>
<tr>
<td>15 Other early redemption events and early redemption amounts (9)</td>
<td>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</td>
</tr>
<tr>
<td>16 Subsequent call dates, if applicable (10)</td>
<td>15-Jun or 15-Dec from and including 15-Jun-21</td>
</tr>
<tr>
<td>17 Type of coupon rate / dividend rate (11)</td>
<td>Fixed to Floating</td>
</tr>
<tr>
<td>18 Coupon rate or dividend rate (12)</td>
<td>From 27-Jan-16 to 15-Jun-21: 3.36% per annum, From 15-Jun-21: 6-month JPY LIBOR plus 3.20 percent</td>
</tr>
<tr>
<td>19 Coupon / dividend stopper events (12)</td>
<td>Yes</td>
</tr>
<tr>
<td>20 Fully discretionary, partially discretionary or mandatory (13)</td>
<td>Fully discretionary</td>
</tr>
<tr>
<td>21 Existence of step-up or other incentive to redeem</td>
<td>No</td>
</tr>
<tr>
<td>22 Noncumulative or cumulative</td>
<td>No</td>
</tr>
<tr>
<td>23 Convertible or non-convertible</td>
<td>No</td>
</tr>
<tr>
<td>24 If convertible, conversion trigger (15)</td>
<td></td>
</tr>
<tr>
<td></td>
<td>If convertible, fully or partially (16)</td>
</tr>
<tr>
<td>---</td>
<td>--------------------------------------</td>
</tr>
<tr>
<td>26</td>
<td>If convertible, conversion rate (17)</td>
</tr>
<tr>
<td>27</td>
<td>If convertible, mandatory or optional conversion (18)</td>
</tr>
<tr>
<td>28</td>
<td>If convertible, specify instrument type that it can be converted into</td>
</tr>
<tr>
<td>29</td>
<td>If convertible, specify issuer of instrument it can be converted into</td>
</tr>
<tr>
<td>30</td>
<td>Write-down feature (19)</td>
</tr>
<tr>
<td>31</td>
<td>If write-down, write-down trigger (20)</td>
</tr>
<tr>
<td>32</td>
<td>If write-down, full or partial (21)</td>
</tr>
<tr>
<td>33</td>
<td>If write-down, permanent or temporary (22)</td>
</tr>
<tr>
<td>34</td>
<td>If temporary write-down, description of write-up mechanism</td>
</tr>
</tbody>
</table>

Additional terms and conditions

Please refer to the terms and conditions of the instruments 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

<table>
<thead>
<tr>
<th>CCA: Main features of regulatory capital instruments</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Issuer</strong></td>
<td>Nomura Holdings, Inc.</td>
</tr>
<tr>
<td><strong>Unique identifier</strong></td>
<td>JP376260AAB8</td>
</tr>
<tr>
<td><strong>Governing law(s) of the instrument</strong></td>
<td>Japanese Law</td>
</tr>
<tr>
<td><strong>Means governed by foreign law</strong></td>
<td>(other TLAC-eligible instruments only) (1)</td>
</tr>
<tr>
<td><strong>Regulatory treatment</strong></td>
<td>Tier 2 Capital</td>
</tr>
<tr>
<td><strong>Transitional Basel III rules</strong></td>
<td>Not applicable</td>
</tr>
<tr>
<td><strong>Post-transitional Basel III rules</strong></td>
<td>Not applicable</td>
</tr>
<tr>
<td><strong>Entities who include the relevant instruments into capital (other than NHI)</strong></td>
<td>(3)</td>
</tr>
<tr>
<td><strong>Instrument type</strong></td>
<td>Nomura Holdings Inc. Second Series of Unsecured Subordinated Bonds</td>
</tr>
<tr>
<td><strong>Amounts recognized in regulatory capital</strong></td>
<td>(4)</td>
</tr>
<tr>
<td><strong>For consolidated regulatory capital ratio</strong></td>
<td>JPY 11,850 million</td>
</tr>
<tr>
<td><strong>Aggregate nominal amount</strong></td>
<td>JPY 39,500 million</td>
</tr>
<tr>
<td><strong>Accounting classification</strong></td>
<td>Debt (6)</td>
</tr>
<tr>
<td><strong>On consolidated basis</strong></td>
<td>Debt</td>
</tr>
<tr>
<td><strong>Issue Date</strong></td>
<td>26-Nov-10</td>
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<tr>
<td><strong>Perpetual or dated</strong></td>
<td>Dated</td>
</tr>
<tr>
<td><strong>Maturity Date</strong></td>
<td>26-Nov-25</td>
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<tr>
<td><strong>Issuer call subject to prior supervisory approval</strong></td>
<td>No</td>
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<tr>
<td><strong>First call date and early redemption amount</strong></td>
<td>(8)</td>
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<tr>
<td><strong>Other early redemption events and early redemption amounts</strong></td>
<td>(9)</td>
</tr>
<tr>
<td><strong>Subsequent call dates, if applicable</strong></td>
<td>(10)</td>
</tr>
<tr>
<td><strong>Type of coupon rate / dividend rate</strong></td>
<td>Fixed</td>
</tr>
<tr>
<td><strong>Coupon rate or dividend rate</strong></td>
<td>2.649% per annum</td>
</tr>
<tr>
<td><strong>Coupon / dividend stopper events</strong></td>
<td>No</td>
</tr>
<tr>
<td><strong>Fully discretionary, partially discretionary or mandatory</strong></td>
<td>(13)</td>
</tr>
<tr>
<td><strong>Existence of step-up or other incentive to redeem</strong></td>
<td>No</td>
</tr>
<tr>
<td><strong>Noncumulative or cumulative</strong></td>
<td>No</td>
</tr>
<tr>
<td><strong>Convertible or non-convertible</strong></td>
<td>No</td>
</tr>
<tr>
<td><strong>If convertible, conversion trigger</strong></td>
<td>(15)</td>
</tr>
<tr>
<td><strong>If convertible, fully or partially</strong></td>
<td>(16)</td>
</tr>
<tr>
<td><strong>If convertible, conversion rate</strong></td>
<td>(17)</td>
</tr>
<tr>
<td><strong>If convertible, mandatory or optional conversion</strong></td>
<td>(18)</td>
</tr>
<tr>
<td><strong>If convertible, specify instrument type that it can be converted into</strong></td>
<td></td>
</tr>
<tr>
<td><strong>If convertible, specify issuer of instrument it can be converted into</strong></td>
<td></td>
</tr>
<tr>
<td><strong>Write-down feature</strong></td>
<td>No</td>
</tr>
<tr>
<td><strong>If write-down, write-down trigger</strong></td>
<td>(20)</td>
</tr>
<tr>
<td><strong>If write-down, full or partial</strong></td>
<td>(21)</td>
</tr>
<tr>
<td><strong>If write-down, permanent or temporary</strong></td>
<td>(22)</td>
</tr>
<tr>
<td><strong>If temporary write-down, description of write-up mechanism</strong></td>
<td></td>
</tr>
</tbody>
</table>
Additional terms and conditions

Please refer to the terms and conditions of the instruments for:

- Security and guarantee
- Acceleration clause
- Subordination clause
### CCA: Main features of regulatory capital instruments

<table>
<thead>
<tr>
<th></th>
<th></th>
<th>Nomura Holdings, Inc. Third Series of Unsecured Subordinated Bonds</th>
</tr>
</thead>
<tbody>
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<td>1</td>
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<td>Nomura Holdings, Inc.</td>
</tr>
<tr>
<td>2</td>
<td>Unique identifier</td>
<td>JP376260BAB6</td>
</tr>
<tr>
<td>3</td>
<td>Governing law(s) of the instrument</td>
<td>Japanese Law</td>
</tr>
<tr>
<td>3a</td>
<td>Means governed by foreign law (other TLAC-eligible instruments only)</td>
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<tr>
<td>4</td>
<td>Transitional Basel III rules</td>
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</tr>
<tr>
<td>5</td>
<td>Post-transitional Basel III rules</td>
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</tr>
<tr>
<td>6</td>
<td>Entities who include the relevant instruments into capital (other than NHI)</td>
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<td>7</td>
<td>Instrument type</td>
<td>Nomura Holdings Inc. Third Series of Unsecured Subordinated Bonds</td>
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<td>8</td>
<td>Amounts recognized in regulatory capital (4)</td>
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<td>9</td>
<td>Aggregate nominal amount (5)</td>
<td>JPY 17,010 million</td>
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<td>10</td>
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<td>On consolidated basis</td>
<td>Debt</td>
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<tr>
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<td>Issue Date (7)</td>
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<td>Dated</td>
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</tr>
<tr>
<td>15</td>
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<td>21</td>
<td>Existence of step-up or other incentive to redeem</td>
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<td>22</td>
<td>Noncumulative or cumulative</td>
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<td>If convertible, fully or partially (16)</td>
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<td>If convertible, conversion rate (17)</td>
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<td>27</td>
<td>If convertible, mandatory or optional conversion (18)</td>
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<td>28</td>
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<td>If convertible, specify issuer of instrument it can be converted into</td>
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<td>30</td>
<td>Write-down feature (19)</td>
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<td>31</td>
<td>If write-down, write-down trigger (20)</td>
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<td>32</td>
<td>If write-down, full or partial (21)</td>
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</tr>
<tr>
<td>33</td>
<td>If write-down, permanent or temporary (22)</td>
<td></td>
</tr>
</tbody>
</table>
- **If temporary write-down, description of write-up mechanism**

- **Additional terms and conditions**
  
  Please refer to the terms and conditions of the instruments for:

  - **Security and guarantee**
  - **Acceleration clause**
  - **Subordination clause**
### 5. Nomura Holdings, Inc. Fourth Series of Unsecured Subordinated Bonds

**CCA: Main features of regulatory capital instruments**

<p>| | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Issuer</td>
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<td>2</td>
<td>Unique identifier</td>
</tr>
<tr>
<td>3</td>
<td>Governing law(s) of the instrument</td>
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<tr>
<td>3a</td>
<td>Means governed by foreign law (other TLAC-eligible instruments only)</td>
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<td>4</td>
<td>Regulatory treatment</td>
</tr>
<tr>
<td>5</td>
<td>Transitional Basel III rules</td>
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<td>6</td>
<td>Post-transitional Basel III rules</td>
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<tr>
<td>7</td>
<td>Entities who include the relevant instruments into capital (other than NHI)</td>
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<tr>
<td>8</td>
<td>Instrument type</td>
</tr>
<tr>
<td>9</td>
<td>Amounts recognized in regulatory capital</td>
</tr>
<tr>
<td>10</td>
<td>For consolidated regulatory capital ratio</td>
</tr>
<tr>
<td>11</td>
<td>Aggregate nominal amount</td>
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<tr>
<td>12</td>
<td>Accounting classification</td>
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<td>On consolidated basis</td>
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<td>14</td>
<td>Issue Date</td>
</tr>
<tr>
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<td>Perpetual or dated</td>
</tr>
<tr>
<td>16</td>
<td>Maturity Date</td>
</tr>
<tr>
<td>17</td>
<td>Issuer call subject to prior supervisory approval</td>
</tr>
<tr>
<td>18</td>
<td>First call date and early redemption amount</td>
</tr>
<tr>
<td>19</td>
<td>Early Redemption Amount</td>
</tr>
<tr>
<td>20</td>
<td>Other early redemption events and early redemption amounts</td>
</tr>
<tr>
<td>21</td>
<td>Subsequent call dates, if applicable</td>
</tr>
<tr>
<td>22</td>
<td>Coupons / Dividends</td>
</tr>
<tr>
<td>23</td>
<td>Coupon rate or dividend rate</td>
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<td>24</td>
<td>Fully discretionary, partially discretionary or mandatory</td>
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<td>25</td>
<td>Existence of step-up or other incentive to redeem</td>
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<tr>
<td>26</td>
<td>Noncumulative or cumulative</td>
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<td>27</td>
<td>Convertible or non-convertible</td>
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<td>28</td>
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<td>If convertible, fully or partially</td>
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<td>30</td>
<td>If convertible, conversion rate</td>
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<td>31</td>
<td>If convertible, mandatory or optional conversion</td>
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<td>If convertible, specify issuer of instrument it can be converted into</td>
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<tr>
<td>34</td>
<td>Write-down feature</td>
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<td>35</td>
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<td>36</td>
<td>If write-down, full or partial</td>
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</table>
If temporary write-down, description of write-up mechanism

- Additional terms and conditions
  
  Please refer to the terms and conditions of the instruments for:
  
  **Security and guarantee**
  
  **Acceleration clause**
  
  **Subordination clause**

CCA: Main features of regulatory capital instruments

<p>| | |</p>
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<tr>
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<tbody>
<tr>
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<td>Tier 2 Capital</td>
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<td><strong>Amounts recognized in regulatory capital</strong></td>
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<tr>
<td></td>
<td>For consolidated regulatory capital ratio</td>
</tr>
<tr>
<td></td>
<td>JPY 15,000 million</td>
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<td><strong>Aggregate nominal amount</strong></td>
<td>JPY 50,000 million</td>
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<td>On consolidated basis</td>
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<td>Debt</td>
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**Coupons / Dividends**

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<td><strong>Convertible or non-convertible</strong></td>
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<td><strong>If convertible, fully or partially</strong></td>
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<tr>
<td><strong>If convertible, conversion rate</strong></td>
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<tr>
<td><strong>If convertible, mandatory or optional conversion</strong></td>
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<td><strong>If convertible, specify issuer of instrument it can be converted into</strong></td>
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</tr>
<tr>
<td><strong>Write-down feature</strong></td>
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<tr>
<td><strong>If write-down, write-down trigger</strong></td>
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<td><strong>If write-down, full or partial</strong></td>
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<td>If temporary write-down, description of write-up mechanism</td>
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<td>----------------------------------------------------------</td>
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</tbody>
</table>

- Additional terms and conditions
  Please refer to the terms and conditions of the instruments for:

  - **Security and guarantee**
  - **Acceleration clause**
  - **Subordination clause**
### 7. Minority Interest

**CCB: Main features of regulatory capital instruments**

<p>| | | |</p>
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<tr>
<th></th>
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<tbody>
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<td>Sugimura Warehouse Co., Ltd., Nomura Asset Management Taiwan Ltd. and others</td>
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<td>Governing law(s) of the instrument</td>
<td>Japanese Law, Law of Hong Kong and others</td>
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<td>3a</td>
<td>Means governed by foreign law (other TLAC-eligible instruments only)</td>
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<td>Regulatory treatment</td>
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<td>Transitional Basel III rules</td>
<td>Common Equity Tier 1 Capital Additional Tier 1 Capital Tier 2 Capital</td>
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<td>Post-transitional Basel III rules</td>
<td>Common Equity Tier 1 Capital Additional Tier 1 Capital Tier 2 Capital</td>
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<td>Minority Interest</td>
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<td>Minority Interest</td>
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<td>13</td>
<td>Maturity Date</td>
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<tr>
<td>14</td>
<td>Issuer call subject to prior supervisory approval</td>
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<tr>
<td>15</td>
<td>First call date and early redemption amount (8)</td>
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<td>Other early redemption events and early redemption amounts (9)</td>
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<td>Subsequent call dates, if applicable (10)</td>
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<td>Coupons / Dividends</td>
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<td>17</td>
<td>Type of coupon rate / dividend rate (11)</td>
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<td>Coupon / dividend stopper events (12)</td>
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<td>Existence of step-up or other incentive to redeem</td>
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<tr>
<td>22</td>
<td>Noncumulative or cumulative</td>
<td></td>
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<tr>
<td>23</td>
<td>Convertible or non-convertible</td>
<td>Not Applicable</td>
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<td>24</td>
<td>If convertible, conversion trigger (15)</td>
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<td>25</td>
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<td>30</td>
<td>Write-down feature (19)</td>
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<td>31</td>
<td>If write-down, write-down trigger (20)</td>
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<td>If write-down, full or partial (21)</td>
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<td>33</td>
<td>If write-down, permanent or temporary (22)</td>
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</tr>
<tr>
<td>34</td>
<td>If temporary write-down, description of write-up mechanism</td>
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# CHAPTER 5 Disclosure On Leverage Ratio

( Unit: JPY million, %)

<table>
<thead>
<tr>
<th>Leverage ratio common disclosure template Table 2</th>
<th>Leverage ratio common disclosure template Table 1</th>
<th>Items</th>
<th>June 30, 2019</th>
<th>March 31, 2019</th>
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<tr>
<td>On-balance sheet exposures</td>
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<td>1</td>
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<td>On-balance sheet items (excluding derivatives and SFTs, but including collateral)</td>
<td>25,093,187</td>
<td>22,412,684</td>
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<td>1a</td>
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<td>Total consolidated assets as per published financial statements</td>
<td>42,532,614</td>
<td>40,969,438</td>
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<td>1b</td>
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<td>(The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis)</td>
<td>112,378</td>
<td>115,429</td>
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<td>1c</td>
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<td>The amount 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)</td>
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<td>--</td>
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<tr>
<td>1d</td>
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<td>(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))</td>
<td>17,327,048</td>
<td>18,441,324</td>
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<tr>
<td>2</td>
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<td>(Asset amounts deducted in determining Basel III Tier 1 capital)</td>
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<td>161,056</td>
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<td>3</td>
<td></td>
<td>Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)</td>
<td>24,936,412</td>
<td>22,251,628</td>
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<tr>
<td>Derivative exposures</td>
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<td></td>
<td></td>
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<td>Replacement cost associated with all derivatives transactions multiplied by 1.4</td>
<td>1,701,422</td>
<td>1,564,333</td>
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<td>Add-on amounts for PFE associated with all derivatives transactions multiplied by 1.4</td>
<td>4,629,591</td>
<td>5,266,225</td>
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<td>Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework</td>
<td>1,372,788</td>
<td>1,319,694</td>
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<td>(Deductions of receivables assets for cash variation margin provided in derivatives transactions)</td>
<td>1,693,947</td>
<td>1,510,140</td>
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<td>8</td>
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<td>(Exempted CCP leg of client-cleared trade exposures)</td>
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<td>Adjusted effective notional amount of written credit derivatives</td>
<td>14,754,313</td>
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<td>10</td>
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<td>(Adjusted effective notional offsets and add-on deductions for written credit derivatives)</td>
<td>13,400,653</td>
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<td>Total derivative exposures (sum of lines 4 to 10)</td>
<td>7,363,516</td>
<td>8,177,629</td>
</tr>
<tr>
<td>Securities financing transaction exposures</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>12</td>
<td></td>
<td>Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions</td>
<td>31,232,701</td>
<td>36,424,638</td>
</tr>
<tr>
<td>13</td>
<td></td>
<td>(Netted amounts of cash payables and cash receivables of gross SFT assets)</td>
<td>15,196,751</td>
<td>19,117,679</td>
</tr>
<tr>
<td>14</td>
<td></td>
<td>CCR exposure for SFT assets</td>
<td>1,552,749</td>
<td>1,843,448</td>
</tr>
<tr>
<td>15</td>
<td></td>
<td>Agent transaction exposures</td>
<td></td>
<td></td>
</tr>
<tr>
<td>16</td>
<td></td>
<td>Total securities financing transaction exposures (sum of lines 12 to 15)</td>
<td>17,588,700</td>
<td>19,150,408</td>
</tr>
</tbody>
</table>
### Table 1: Leverage ratio common disclosure template

<table>
<thead>
<tr>
<th>Items</th>
<th>June 30, 2019</th>
<th>March 31, 2019</th>
</tr>
</thead>
<tbody>
<tr>
<td>17. <strong>Other off-balance sheet exposures</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Off-balance sheet exposure at gross notional amount</td>
<td>3,715,678</td>
<td>3,613,945</td>
</tr>
<tr>
<td>(Adjustments for conversion to credit equivalent amounts)</td>
<td>1,368,442</td>
<td>1,386,467</td>
</tr>
<tr>
<td>Off-balance sheet items (sum of lines 17 and 18)</td>
<td>2,347,235</td>
<td>2,227,477</td>
</tr>
<tr>
<td>18. <strong>Capital and total exposures</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Tier 1 capital</td>
<td>2,644,481</td>
<td>2,605,940</td>
</tr>
<tr>
<td>Total exposures (sum of lines 3, 11, 16 and 19)</td>
<td>52,235,865</td>
<td>51,807,144</td>
</tr>
<tr>
<td>Basel III leverage ratio</td>
<td>5.06%</td>
<td>5.03%</td>
</tr>
</tbody>
</table>

(Unit: JPY million, %)
### PART 2: NHI Consolidated Liquidity Coverage Ratios

#### CHAPTER 1 Quantitative Disclosure

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

<table>
<thead>
<tr>
<th>Item</th>
<th>Highest designated parent company’s current quarterly period (Fiscal year ended March 2020, 1st Quarter)</th>
<th>Highest designated parent company’s previous quarterly period (Fiscal year ended March 2019, 4th Quarter)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Before being multiplied by run-off rates</td>
<td>After being multiplied by run-off rates</td>
</tr>
<tr>
<td>1. High quality liquid assets (1)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>2. Cash outflows (2)</td>
<td>516,721</td>
<td>141,316</td>
</tr>
<tr>
<td>3. Out of which, stable deposits</td>
<td>–</td>
<td>–</td>
</tr>
<tr>
<td>4. Out of which, less stable deposits</td>
<td>516,721</td>
<td>141,316</td>
</tr>
<tr>
<td>5. Cash outflows related to unsecured wholesale funding</td>
<td>1,391,771</td>
<td>1,231,276</td>
</tr>
<tr>
<td>6. Out of which, qualifying operational deposits</td>
<td>–</td>
<td>–</td>
</tr>
<tr>
<td>7. Out of which, cash related to unsecured wholesale funding other than qualifying operational deposits and debt securities</td>
<td>1,047,232</td>
<td>886,736</td>
</tr>
<tr>
<td>8. Out of which, debt securities</td>
<td>344,539</td>
<td>344,539</td>
</tr>
<tr>
<td>9. Cash outflows related to secured funding, etc.</td>
<td></td>
<td>3,017,814</td>
</tr>
<tr>
<td>10. Cash outflows related to the derivatives, funding programs, and credit and liquidity facilities</td>
<td>1,994,591</td>
<td>1,687,302</td>
</tr>
<tr>
<td>11. Out of which, cash outflows related to the derivative transaction, etc.</td>
<td>1,560,442</td>
<td>1,560,442</td>
</tr>
<tr>
<td>12. Out of which, cash outflows related to funding programs</td>
<td>–</td>
<td>–</td>
</tr>
<tr>
<td>13. Out of which, cash outflows related to credit and liquidity facilities</td>
<td>434,149</td>
<td>126,860</td>
</tr>
<tr>
<td>14. Cash outflows based on obligations to provide funds, etc.</td>
<td>3,496,393</td>
<td>980,169</td>
</tr>
<tr>
<td>15. Cash outflows related to contingencies</td>
<td>408,672</td>
<td>203,069</td>
</tr>
<tr>
<td>16. Total cash outflows</td>
<td></td>
<td>7,260,944</td>
</tr>
<tr>
<td>17. Cash inflows related to secured investments, etc.</td>
<td>28,501,376</td>
<td>2,281,491</td>
</tr>
<tr>
<td>18. Cash inflows related to collection of loans, etc.</td>
<td>1,172,895</td>
<td>1,092,332</td>
</tr>
<tr>
<td>19. Other cash inflows</td>
<td>3,906,037</td>
<td>1,615,091</td>
</tr>
<tr>
<td>20. Total cash inflows</td>
<td>33,580,308</td>
<td>4,988,914</td>
</tr>
</tbody>
</table>
(Unit: JPY million; % or Number of Cases)

<table>
<thead>
<tr>
<th>Item</th>
<th>Highest designated parent company’s current quarterly period (Fiscal year ended March 2020, 1st Quarter)</th>
<th>Highest designated parent company’s previous quarterly period (Fiscal year ended March 2019, 4th Quarter)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Consolidated liquidity coverage ratio (4)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>21 Total high quality liquid assets allowed to be included</td>
<td>4,248,314</td>
<td>4,319,594</td>
</tr>
<tr>
<td>22 Net cash outflows</td>
<td>2,272,516</td>
<td>2,191,058</td>
</tr>
<tr>
<td>23 Consolidated liquidity coverage ratio</td>
<td>188.4%</td>
<td>198.4%</td>
</tr>
<tr>
<td>24 Number of data used to calculate averages</td>
<td>59</td>
<td>58</td>
</tr>
</tbody>
</table>
PART 3: Disclosure Policy

“Policy for NHI consolidated Pillar 3 Disclosures” has been established in order to assure and maintain appropriateness of our disclosure based on “Comprehensive Guidelines for Supervision of Financial Instruments Business Operators, etc.”. This policy was approved by EMB.

Disclosure Committee and CFO shall confirm Pillar 3 Report is appropriately created in line with the procedure established by each department. Pillar 3 Report shall be reported to EMB after their disclosure. Internal Audit Department shall periodically review the effectiveness of the procedures.