

**Pillar 3 Regulatory Capital and
Liquidity Requirements Disclosures
for the quarterly period ended June 30, 2022**

Nomura Holdings, Inc.

Note : As at April 30, 2025, figures disclosed are modified

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PART 1: NHI Consolidated Regulatory Capital Disclosures

CHAPTER 1 DISCLOSURE ON CAPITAL ITEMS

(Unit: JPY million, %)

CC1: Composition of regulatory capital				
Basel III template No.	Item	a		b
		June 30, 2022	March 31, 2022	Reference numbers of CC2
Common Equity Tier 1 Capital: Instruments and Reserves(1)				
1a+2-1c-26	Directly issued qualifying common share capital plus related capital surplus and retained earnings	2,757,296	2,783,053	
1a	out of which, capital and capital surplus	1,272,607	1,291,999	1a
2	out of which, retained earnings	1,603,229	1,603,408	2
1c	out of which, investments in own shares (-)	118,541	112,354	1c
26	out of which, expected outflow of funds from businesses (-)	—	—	
	out of which, amounts except for the above items	—	—	
1b	Share warrant related to common share	—	—	
3	Accumulated other comprehensive income and other disclosed reserves	294,637	127,973	3
5	Adjusted amount of minority interests related to Common Equity Tier 1 capital	—	—	
6	Common Equity Tier 1 capital before regulatory adjustments (A)	3,051,933	2,911,026	
Common Equity Tier 1 Capital: Regulatory Adjustments(2)				
8+9	Intangibles other than mortgage-servicing rights (net of related tax liability)	117,163	108,754	
8	out of which, goodwill (net of related tax liability, including those equivalent)	16,278	14,662	
9	out of which, intangibles other than goodwill and mortgage-servicing rights	100,884	94,091	
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability)	1,229	1,676	
11	Cash flow hedge reserve	—	—	
12	Shortfall of provisions to expected losses	12,216	11,523	
13	Securitization gain on sale	—	—	
14	Own credit valuation	88,683	53,302	
15	Defined-benefit pension fund net assets	9,717	9,337	
16	Investments in own shares (if not already netted off paid-in capital on reported balance sheet)	332	—	
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)	—	—	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		June 30, 2022	March 31, 2022	Reference numbers of CC2
19+20+21	Amount exceeding the 10% threshold on specific items	—	—	
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)	—	—	
20	out of which, mortgage-servicing rights	—	—	
21	out of which, deferred tax assets arising from temporary differences (net of related tax liability)	—	—	
22	Amount exceeding the 15% threshold on specific items	—	—	
23	out of which, significant investments in the common stock of financial institutions	—	—	
24	out of which, mortgage-servicing rights	—	—	
25	out of which, deferred tax assets arising from temporary differences (net of related tax liability)	—	—	
27	Regulatory adjustments applied to Common Equity Tier 1 due to insufficient Additional Tier 1 and Tier 2 to cover deductions	—	—	
28	Total regulatory adjustments to Common Equity Tier 1 capital (B)	229,342	184,594	
Common Equity Tier 1 Capital				
29	Common Equity Tier 1 capital ((A) - (B)) (C)	2,822,591	2,726,432	
Additional Tier 1 Capital: Instruments(3)				
31a	30	Additional Tier 1 instruments classified as shareholder's equity	—	—
31b		Additional Tier 1 instruments classified as share warrant	—	—
32		Additional Tier 1 instruments classified as debt	373,700	375,000
		Additional Tier 1 instruments issued by special purpose vehicle, etc.	—	—
34-35		Adjusted amount of minority interests related to Additional Tier 1 capital	1,776	1,586
33+35		Capital instruments subject to transitional arrangements included in Additional Tier 1 capital	—	—
33		out of which, instruments issued by Group or special purpose vehicle controlled by Group	—	—
35		out of which, instruments issued by consolidated subsidiaries of Group (except for the special purpose vehicle mentioned above)	—	—
36		Additional Tier 1 capital before regulatory adjustments (D)	375,476	376,586

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		June 30, 2022	March 31, 2022	Reference numbers of CC2
Additional Tier 1 Capital: Regulatory Adjustments				
37	Investments in own Additional Tier 1 instruments	—	—	
38	Reciprocal cross-holdings in Additional Tier 1 instruments	—	—	
39	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)	—	—	
40	Significant investments in the Additional Tier 1 instruments of financial institutions that are outside the scope of regulatory consolidation (net of eligible short positions)	—	—	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier2 to cover deductions	—	—	
43	Regulatory adjustments to Additional Tier 1 capital (E)	—	—	
Additional Tier 1 Capital				
44	Additional Tier 1 capital ((D) - (E)) (F)	375,476	376,586	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	3,198,067	3,103,019	
Tier 2 Capital: Instruments and Provisions(4)				
46	Tier 2 instruments classified as shareholder’s equity	—	—	
	Tier 2 instruments classified as share warrant	—	—	
	Tier 2 instruments classified as debt	—	—	
	Tier 2 instruments issued by special purpose vehicle, etc.	—	—	
48-49	Adjusted amount of minority interests related to Tier 2	417	373	
47+49	Capital instruments subject to transitional arrangements	—	—	
47	out of which, instruments issued by Group or special purpose vehicle controlled by Group	—	—	
49	out of which, instruments issued by consolidated subsidiaries of Group (except for the special purpose vehicle mentioned above)	—	—	
50	Provisions	—	—	
50a	out of which, general provisions included in Tier 2	—	—	
50b	out of which, eligible provisions included in Tier 2	—	—	
51	Tier 2 capital before regulatory adjustments (H)	417	373	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		June 30, 2022	March 31, 2022	Reference numbers of CC2
Tier 2 Capital: Regulatory Adjustments(5)				
52	Investments in own Tier 2 instruments	—	—	
53	Reciprocal cross-holdings in Tier 2 instruments and other TLAC liabilities	—	—	
54	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)	—	—	
54a	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)	—	—	
55	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)	—	—	
57	Regulatory adjustments to Tier 2 capital (I)	—	—	
Tier 2 Capital				
58	Tier 2 capital ((H) - (I)) (J)	417	373	
Total Capital				
59	Total capital ((G) + (J)) (K)	3,198,485	3,103,392	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	16,893,081	15,829,915	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	16.70%	17.22%	
62	Consolidated Tier 1 ratio ((G) / (L))	18.93%	19.60%	
63	Consolidated total capital ratio ((K) / (L))	18.93%	19.60%	
64	Total of group CET1 specific buffer requirements (%)	3.01%	3.01%	
65	Of which: capital conservation buffer requirement (%)	2.50%	2.50%	
66	Of which: countercyclical buffer requirement (%)	0.01%	0.01%	
67	Of which: G-SIB and/or D-SIB additional requirements (%)	0.50%	0.50%	
68	Common Equity Tier 1 available after meeting the group’s minimum capital requirements (%)	10.93%	11.60%	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		June 30, 2022	March 31, 2022	Reference numbers of CC2
Amounts below the Thresholds for Deduction(8)				
72	Non-significant investments in the capital instruments of other financial institutions	194,708	139,688	
73	Significant investments in the common stock of financial institutions	159,924	169,532	
74	Mortgage-servicing rights (net of related tax liability)	—	—	
75	Deferred tax assets arising from temporary differences (net of related tax liability)	5,202	3,902	
Applicable Caps on the Inclusion of Provisions in Tier 2(9)				
76	Provisions eligible for inclusion in Tier 2 in respect of exposures subject to standardized approach (prior to application of cap)	—	—	
77	Caps on inclusion of provisions in Tier 2 under standardized approach	—	—	
78	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”)	—	—	
79	Caps on inclusion of eligible provisions in Tier 2 under internal ratings-based approach	—	—	
Capital Instruments Subject to Transitional Arrangements(10)				
82	Current cap on Tier 1 instruments subject to transitional arrangements	—	—	
83	Amount excluded from Tier 1 due to cap (excess over cap after redemptions and maturities)	—	—	
84	Current cap on Tier 2 instruments subject to transitional arrangements	—	—	
85	Amount excluded from Tier 2 due to cap (excess over cap after redemptions and maturities)	26,931	28,900	

CHAPTER 2 CONSOLIDATED BALANCE SHEET WHEN THE REGULATORY SCOPE OF CONSOLIDATION IS APPLIED

<June 30, 2022>

(Unit: JPY million)

CC2: Reconciliation of regulatory capital to balance sheet			
Item	a	b	c
	Balance sheet as in published financial statements	Under regulatory scope of consolidation	Reference of CC1
Assets			
Cash and cash equivalents	3,476,965	3,346,589	
Time deposits	292,016	292,016	
Deposits with stock exchanges and other segregated cash	424,512	424,370	
Loans receivable	4,053,944	3,952,849	
Receivables from customers	521,499	521,485	
Receivables from other than customers	1,190,654	1,181,085	
Allowance for doubtful accounts	(70,099)	(70,099)	
Securities purchased under agreements to resell	14,192,423	14,192,075	
Securities borrowed	5,005,023	5,005,023	
Trading assets	17,559,739	16,606,175	
Private equity investments	59,428	55,653	
Office buildings, land, equipment and facilities	432,335	425,384	
Non-trading debt securities	471,597	395,560	
Investments in equity securities	129,069	129,069	
Investments in and advances to affiliated companies	380,208	380,208	
Other	783,962	782,406	
Total Assets	48,903,281	47,619,855	
Liabilities			
Short-term borrowings	1,337,955	1,235,451	
Payables to customers	1,699,924	1,699,924	
Payables to other than customers	1,937,900	1,937,781	
Deposits received at banks	1,871,237	1,871,237	
Securities sold under agreements to repurchase	15,102,366	15,144,557	
Securities loaned	1,485,102	1,491,123	
Other secured borrowings	374,283	374,283	
Trading liabilities	11,470,562	11,554,109	
Other liabilities	943,044	890,602	
Long-term borrowings	9,565,777	8,819,633	
Total Liabilities	45,788,156	45,018,706	
Equity			
Common stock	594,492	594,492	1a
Additional paid-in capital	678,114	678,114	1a
Retained earnings	1,606,778	1,603,229	2
Accumulated other comprehensive income	294,637	294,637	3
Common stock held in treasury	(118,541)	(118,541)	1c
Noncontrolling interests	59,642	59,642	
Total equity	3,115,125	3,111,575	
Total liabilities and equity	48,903,281	48,130,282	

<March 31, 2022>

(Unit: JPY million)

CC2: Reconciliation of regulatory capital to balance sheet			
Item	a	b	c
	Balance sheet as in published financial statements	Under regulatory scope of consolidation	Reference of CC1
Assets			
Cash and cash equivalents	3,316,238	3,243,208	
Time deposits	320,754	320,754	
Deposits with stock exchanges and other segregated cash	426,518	426,518	
Loans receivable	3,579,727	3,478,872	
Receivables from customers	417,660	417,627	
Receivables from other than customers	1,069,660	1,060,709	
Allowance for doubtful accounts	(66,346)	(66,346)	
Securities purchased under agreements to resell	11,879,312	11,879,312	
Securities borrowed	4,997,129	4,997,129	
Trading assets	15,230,817	14,300,613	
Private equity investments	65,192	64,874	
Office buildings, land, equipment and facilities	419,046	409,361	
Non-trading debt securities	484,681	490,014	
Investments in equity securities	133,896	133,896	
Investments in and advances to affiliated companies	364,280	364,280	
Other	773,586	771,852	
Total Assets	43,412,156	42,292,679	
Liabilities			
Short-term borrowings	1,050,141	928,241	
Payables to customers	1,522,960	1,522,960	
Payables to other than customers	1,636,724	1,636,629	
Deposits received at banks	1,760,679	1,760,679	
Securities sold under agreements to repurchase	12,574,555	12,634,665	
Securities loaned	1,567,351	1,573,381	
Other secured borrowings	396,290	396,290	
Trading liabilities	9,652,118	9,731,740	
Other liabilities	1,020,223	1,079,667	
Long-term borrowings	9,258,305	8,514,137	
Total Liabilities	40,439,352	39,778,393	
Equity			
Common stock	594,492	594,492	1a
Additional paid-in capital	697,506	697,506	1a
Retained earnings	1,606,987	1,602,855	2
Accumulated other comprehensive income	127,973	127,973	3
Common stock held in treasury	(112,354)	(112,354)	1c
Noncontrolling interests	58,198	58,198	
Total equity	2,972,803	2,968,672	
Total liabilities and equity	43,412,155	42,747,066	

Note: The amount shown in (a) may differ from the amount shown in FORM 20-F 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

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	e
		June 30, 2022	March 31, 2022	December 31, 2021	September 30, 2021	June 30, 2021
Available capital						
1	Common Equity Tier 1 (CET1)	2,822,591	2,726,843	2,668,451	2,602,705	2,608,919
2	Tier 1	3,198,067	3,103,430	3,044,916	2,979,328	2,986,781
3	Total capital	3,198,485	3,103,803	3,049,235	2,983,660	2,991,452
RWA						
4	RWA	16,893,081	15,829,915	14,770,318	14,703,195	14,714,452
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	16.70%	17.22%	18.06%	17.70%	17.73%
6	Tier 1 ratio (%)	18.93%	19.60%	20.61%	20.26%	20.29%
7	Total capital ratio (%)	18.93%	19.60%	20.64%	20.29%	20.33%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement (%)	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement (%)	0.01%	0.01%	0.01%	0.02%	0.02%
10	Bank G-SIB and/or D-SIB additional requirements (%)	0.50%	0.50%	0.50%	0.50%	0.50%
11	Total of bank CET1 specific buffer requirements (%)	3.01%	3.01%	3.01%	3.02%	3.02%
12	CET1 available after meeting the bank’s minimum capital requirements (%)	10.93%	11.60%	12.64%	12.29%	12.33%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	57,903,731	51,829,347	53,124,220	50,441,867	49,451,215
14	Basel III leverage ratio (%) (row 2 / row 13)	5.52%	5.98%	5.73%	5.90%	6.03%

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	e
		Fiscal year ended March 2023, 1st Quarter	Fiscal year ended March 2022, 4th Quarter	Fiscal year ended March 2022, 3rd Quarter	Fiscal year ended March 2022, 2nd Quarter	Fiscal year ended March 2022, 1st Quarter
Liquidity Coverage Ratio						
15	Total HQLA	5,629,781	5,986,723	6,235,868	6,024,539	5,451,717
16	Total net cash outflow	2,991,829	2,503,800	2,274,620	2,219,276	2,538,263
17	LCR ratio (%)	189.4%	241.7%	277.7%	272.8%	216.0%
Net Stable Funding Ratio						
18	Available stable funding	15,024,604	14,338,537	13,684,744	13,089,893	
19	Required stable funding	13,183,816	12,471,124	11,684,209	11,268,507	
20	NSFR ratio (%)	113.9%	114.9%	117.1%	116.1%	

KM2: Key metrics – TLAC requirements (at resolution group level)

(Unit: JPY million, %)

KM2: Key metrics – TLAC requirements (at resolution group level)						
Basel III template No.		a	b	c	d	e
		June 30, 2022	March 31, 2022	December 31, 2021	September 30, 2021	June 30, 2021
1	Total loss-absorbing capacity (TLAC) available	5,655,174	5,340,569	4,866,284	4,766,941	4,281,520
2	Total RWA at the level of the resolution group	16,893,081	15,829,915	14,770,318	14,703,195	14,714,452
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	33.47%	33.73%	32.94%	32.42%	29.09%
3a	TLAC as a percentage of RWA	30.46%	30.72%	29.93%	29.40%	26.07%
4	Leverage ratio exposure measure at the level of the resolution group	57,903,731	51,829,347	53,124,220	50,441,867	49,451,215
5	TLAC as a percentage of leverage ratio exposure measure	9.76%	10.30%	9.16%	9.45%	8.65%
6a	Does the subordination exemption in the antepenultimate paragraph of Section 11 of the FSB TLAC Term Sheet apply?					
6b	Does the subordination exemption in the penultimate paragraph of Section 11 of the FSB TLAC Term Sheet apply?					
6c	If the capped subordination exemption applies, the amount of funding issued that ranks pari passu with Excluded Liabilities and that is recognised as external TLAC, divided by funding issued that ranks pari passu with Excluded Liabilities and that would be recognised as external TLAC if no cap was applied (%)					

(2) Overview of risk weighted asset

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		June 30, 2022	March 31, 2022	June 30, 2022	March 31, 2022
1	Credit risk (excluding counterparty credit risk) (CCR)	1,926,958	1,627,623	160,058	134,962
2	Of which standardized approach (SA)	341,077	297,643	27,286	23,811
3	Of which IRB approach	1,229,647	990,078	104,274	83,958
	Of which significant investments in commercial entities	—	—	—	—
	Of which lease exposures with residual value	—	—	—	—
	Other	356,233	339,901	28,498	27,192
4	Counterparty credit risk	3,276,279	3,507,146	271,391	289,359
5	Of which standardized approach for counterparty credit risk (SACCR)	520,560	589,334	44,112	49,757
6	Of which internal model method (IMM)	1,178,689	1,074,420	99,952	91,110
	Of which credit value adjustment (CVA)	974,943	1,230,129	77,995	98,410
	Of which exposures to CCP	359,604	400,800	28,768	32,064
	Other	242,481	212,462	20,562	18,016
7	Equity positions in banking book under market-based approach	1,871,158	1,880,474	158,674	159,464
8	Equity investments in funds - look-through approach	72,575	71,275	6,154	6,044
9	Equity investments in funds - mandate-based approach	—	—	—	—
	Equity investments in funds - simple risk-weight method 250%	—	—	—	—
	Equity investments in funds - simple risk-weight method 400%	321,768	265,833	27,285	22,542
10	Equity investments in funds - fall-back approach 1250%	174,012	168,611	13,920	13,488
11	Unsettled trade	20,931	17,702	1,737	1,465
12	Securitization exposures in banking book	—	—	—	—
13	Of which securitisation internal ratings-based approach (SEC-IRBA)	—	—	—	—
14	Of which securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	—	—	—	—
15	Of which securitisation standardised approach (SEC-SA)	—	—	—	—
	Of which subject to 1250% risk weight	—	—	—	—

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		June 30, 2022	March 31, 2022	June 30, 2022	March 31, 2022
16	Market risk	5,835,523	4,899,049	466,841	391,923
17	Of which standardized approach (SA)	1,132,651	990,957	90,612	79,276
18	Of which internal model approaches (IMM)	4,702,872	3,908,092	376,229	312,647
19	Operational risk	2,629,677	2,629,677	210,374	210,374
20	Of which Basic Indicator Approach	—	—	—	—
21	Of which standardized approach	2,629,677	2,629,677	210,374	210,374
22	Of which advanced measurement approach	—	—	—	—
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	412,818	433,586	35,006	36,768
	Amounts included in RWA according to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying 1.06 scaling factor)	16,893,081	15,829,915	1,351,446	1,266,393

(3) RWA flow statements

(Unit: JPY million)

CR8: RWA flow statements of credit risk exposures under IRB			
Item			Credit RWA
1	RWA as at end of previous reporting period		3,627,899
2	Movement in risk levels	Asset size	163,749
3		Asset quality	6,966
4		Model updates	—
5		Methodology and policy	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	57,979
8		Other	—
9	RWA as at end of reporting period		3,856,593

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

(Unit: JPY million)

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)			
Item			Credit RWA
1	RWA as at end of previous reporting period		1,074,420
2	Movement in risk levels	Asset size	(5,120)
3		Credit quality of counterparties	(8,845)
4		Model updates (IMM only)	3,310
5		Methodology and policy (IMM only)	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	114,991
8		Other	(66)
9	RWA as at end of current reporting period		1,178,689

(Unit: JPY million)

MR2: RWA flow statements of market risk exposures under an IMA								
Item			a	b	c	d	e	f
			VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at previous quarter end		1,132,860	897,657	1,754,380	123,193		3,908,092
1b	Adjustment to RWA at previous quarter end (1a divided by 1c)		1.50	0.83	1.05	1.00		1.06
1c	Spot RWA as at previous quarter end		753,635	1,074,007	1,661,045	123,193		3,611,882
2	Movement in risk levels	Movement in risk levels	(216,020)	107,066	125,778	12,756		29,581
3		Model updates/changes	158,605	245,201	—	—		403,807
4		Methodology and policy	—	—	—	—		—
5		Acquisitions and disposals	—	—	—	—		—
6		Foreign exchange movements	82,813	169,650	212,536	16,170		481,170
7		Other	—	—	—	—		—
8a	Spot RWA as at quarter end		779,034	1,595,926	1,999,360	152,121		4,526,442
8b	Adjustment to RWA at quarter end (8c divided by 8a)		0.93	1.14	1.00	1.00		1.03
8c	RWA at end of reporting period		728,132	1,823,257	1,999,360	152,121		4,702,872

CHAPTER 4 TERMS AND CONDITIONS OF THE CAPITAL INSTRUMENTS

1. Nomura Holdings, Inc. Common Stock

Regulatory capital instruments (common stock)

CCA: Main features of regulatory capital instruments		
1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP3762600009
3	Governing law(s) of the instrument	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	-
	Regulatory treatment (2)	
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) (3)	-
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (4)	
	For consolidated regulatory capital ratio	JPY 594,493 million
9	Aggregate nominal amount (5)	-
10	Accounting classification (6)	Common Stock
	On consolidated basis	Common Stock
11	Issue Date (7)	-
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 (8)	-
	Other early redemption events and early redemption amounts (9)	-
16	Subsequent call dates, if applicable (10)	-
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (11)	-
18	Coupon rate or dividend rate (12)	-
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 (15)	-
25	If convertible, fully or partially (16)	-
26	If convertible, conversion rate (17)	-
27	If convertible, mandatory or optional conversion (18)	-
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 (19)	No
31	If write-down, write-down trigger (20)	-
32	If write-down, full or partial (21)	-
33	If write-down, permanent or temporary (22)	-
34	If temporary write-down, description of write-up mechanism	-

34 a	Type of subordination	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Perpetual subordinated
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-

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

Regulatory capital instruments (subordinated bonds)

CCA: Main features of regulatory capital instruments		
1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP376260AL69
3	Governing law(s) of the instrument	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	-
	Regulatory treatment (2)	
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) (3)	-
7	Instrument type	Nomura Holdings Inc. Second Series of Unsecured Perpetual Subordinated Bonds with Optional Redemption Clause and Write-down Clause
8	Amounts recognized in regulatory capital (4)	
	For consolidated regulatory capital ratio	JPY 149,500 million
9	Aggregate nominal amount (5)	JPY 150,000 million
10	Accounting classification (6)	Debt
	On consolidated basis	Debt
11	Issue Date (7)	18-Jun-20
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 (8)	First call date: 18-Jul-25 Early Redemption Amount: JPY 100 per face value of JPY 100
	Other early redemption events and early redemption amounts (9)	Early redemption events: The Issuer may, at its discretion, redeem bonds on any interest payment dates on July 18, 2025 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 (10)	18-Jul or 18-Jan from and including 18-Jul-25
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (11)	Fixed to Floating
18	Coupon rate or dividend rate (12)	From 19-Jun-20 to 18-Jul-25: 1.80% per annum From 18-Jul-25 6-month JPY LIBOR plus 1.84%
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 (15)	-

25	If convertible, fully or partially (16)	-
26	If convertible, conversion rate (17)	-
27	If convertible, mandatory or optional conversion (18)	-
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 (19)	Yes
31	If write-down, write-down trigger (20)	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 (nintei) 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 (21)	Full or partial
33	If write-down, permanent or temporary (22)	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.
34a	Type of subordination	Contractual
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Subordinated
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-

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

Regulatory capital instruments (subordinated bonds)

CCA: Main features of regulatory capital instruments		
1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP376260AM68
3	Governing law(s) of the instrument	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	-
	Regulatory treatment (2)	
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) (3)	-
7	Instrument type	Nomura Holdings Inc. Third Series of Unsecured Perpetual Subordinated Bonds with Optional Redemption Clause and Write-down Clause
8	Amounts recognized in regulatory capital (4)	
	For consolidated regulatory capital ratio	JPY 224,200 million
9	Aggregate nominal amount (5)	JPY 225,000 million
10	Accounting classification (6)	Debt
	On consolidated basis	Debt
11	Issue Date (7)	15-Jun-21
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 (8)	First call date: 15-Jul-26 Early Redemption Amount: JPY 100 per face value of JPY 100
	Other early redemption events and early redemption amounts (9)	Early redemption events: The Issuer may, at its discretion, redeem bonds on any interest payment dates on July 15, 2026 or every date which falls five, or a multiple of five years 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 (10)	July 15, 2026 or every date which falls five, or a multiple of five years thereafter
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (11)	Fixed to Floating
18	Coupon rate or dividend rate (12)	From 16-Jun-21 to 15-Jul-26: 1.30% per annum From 15-Jul-26 5-year JGB plus 1.388%
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 (15)	-
25	If convertible, fully or partially (16)	-
26	If convertible, conversion rate (17)	-
27	If convertible, mandatory or optional conversion (18)	-
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 (19)	Yes
31	If write-down, write-down trigger (20)	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 (nintei) 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 (21)	Full or partial
33	If write-down, permanent or temporary (22)	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.
34a	Type of subordination	Contractual
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Subordinated
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-

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

Regulatory capital instruments (subordinated bonds)

CCA: Main features of regulatory capital instruments		
1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP376260AAB8
3	Governing law(s) of the instrument	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	-
	Regulatory treatment (2)	
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) (3)	-
7	Instrument type	Nomura Holdings Inc. Second Series of Unsecured Subordinated Bonds
8	Amounts recognized in regulatory capital (4)	
	For consolidated regulatory capital ratio	-
9	Aggregate nominal amount (5)	JPY 39,500 million
10	Accounting classification (6)	Debt
	On consolidated basis	Debt
11	Issue Date (7)	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 (8)	-
	Other early redemption events and early redemption amounts (9)	-
16	Subsequent call dates, if applicable (10)	-
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (11)	Fixed
18	Coupon rate or dividend rate (12)	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 (15)	-
25	If convertible, fully or partially (16)	-
26	If convertible, conversion rate (17)	-
27	If convertible, mandatory or optional conversion (18)	-
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 (19)	No
31	If write-down, write-down trigger (20)	-
32	If write-down, full or partial (21)	-
33	If write-down, permanent or temporary (22)	-
34	If temporary write-down, description of write-up mechanism	-
34a	Type of subordination	Contractual

35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Senior debt
36	Non-compliant transitioned features	Yes
37	If yes, specify non-compliant features	Non-viability loss absorption clause

5. Minority Interest

Regulatory capital instruments (minority interest)

CCA: Main features of regulatory capital instruments		
1	Issuer	Sugimura Warehouse Co., Ltd., Nomura Asset Management Taiwan Ltd. and others
2	Unique identifier	Not applicable
3	Governing law(s) of the instrument	Japanese Law, Hong Kong Law and others
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	-
	Regulatory treatment (2)	
4	Transitional Basel III rules	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) (3)	-
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (4)	
	For consolidated regulatory capital ratio	JPY 2,194 million
9	Aggregate nominal amount (5)	-
10	Accounting classification (6)	Minority Interest
	On consolidated basis	Minority Interest
11	Issue Date (7)	-
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 (8)	-
	Other early redemption events and early redemption amounts (9)	-
16	Subsequent call dates, if applicable (10)	-
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (11)	-
18	Coupon rate or dividend rate (12)	-
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 (15)	-
25	If convertible, fully or partially (16)	-
26	If convertible, conversion rate (17)	-
27	If convertible, mandatory or optional conversion (18)	-
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 (19)	No
31	If write-down, write-down trigger (20)	-
32	If write-down, full or partial (21)	-
33	If write-down, permanent or temporary (22)	-

34	If temporary write-down, description of write-up mechanism	-
34a	Type of subordination	-
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Perpetual subordinated
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-

CHAPTER 5
MAIN FEATURES OF REGULATORY CAPITAL INSTRUMENTS
(OTHER EXTERNAL TLAC-ELIGIBLE INSTRUMENTS)

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		1st Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	2nd Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	US Dollar Senior Notes Due 2025
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:JP376260AJ97	ISIN:JP376260AK94	ISIN:US65535HAP47
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	New York State Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	Contractual
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	JPY 100,000	JPY 40,000	USD 1,500
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	4-Sep-18	3-Sep-19	16-Jan-20
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	4-Sep-23	3-Sep-24	16-Jan-25
14	Issuer call subject to prior supervisory approval	No	No	No
15	First call date and early redemption amount (8)	-	-	-
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	0.3%	0.29%	2.648%
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		US Dollar Senior Notes Due 2030	US Dollar Senior Notes Due 2025	US Dollar Senior Notes Due 2030
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535SHAQ20	ISIN:US65535HAR03	ISIN:US65535HAS85
3	Governing law(s) of the instrument	New York State Law	New York State Law	New York State Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	Contractual	Contractual	Contractual
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 1,500	USD 1,500	USD 1,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	16-Jan-20	13-Jul-20	13-Jul-20
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	16-Jan-30	16-Jul-25	16-Jul-30
14	Issuer call subject to prior supervisory approval	No	No	No
15	First call date and early redemption amount (8)	-	-	-
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	3.103%	1.851%	2.679%
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		US Dollar Senior Notes Due 2026	US Dollar Senior Notes Due 2028	US Dollar Senior Notes Due 2031
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HAW97	ISIN: US65535HAY53	ISIN: US65535HAX70
3	Governing law(s) of the instrument	New York State Law	New York State Law	New York State Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	Contractual	Contractual	Contractual
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 1,250	USD 1,000	USD 1,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	12-Jul-21	12-Jul-21	12-Jul-21
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	14-Jul-26	14-Jul-28	14-Jul-31
14	Issuer call subject to prior supervisory approval	No	No	No
15	First call date and early redemption amount (8)	-	-	-
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	1.653%	2.172%	2.608%
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		3rd Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	US Dollar Senior Notes Due 2027	US Dollar Senior Notes Due 2029
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:JP376260AM92	ISIN:US65535HAZ29	ISIN: US65535HBB42
3	Governing law(s) of the instrument	Japanese Law	New York State Law	New York State Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	Contractual	Contractual
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	JPY 120,000	USD 1,250	USD 500
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	6-Sep-21	11-Jan-22	11-Jan-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	4-Sep-26	22-Jan-27	22-Jan-29
14	Issuer call subject to prior supervisory approval	No	No	No
15	First call date and early redemption amount (8)	-	-	-
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	0.28%	2.329%	2.71%
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		US Dollar Senior Notes Due 2032	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN: US65535HBA68	-	-
3	Governing law(s) of the instrument	New York State Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	Contractual	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 750	USD 210	USD 45
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	11-Jan-22	2-Aug-18	26-Sep-18
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	22-Jan-32	4-Aug-25	26-Sep-25
14	Issuer call subject to prior supervisory approval	No	Yes	Yes
15	First call date and early redemption amount (8)	-	4-Nov-19, at par	26-Dec-19, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Floating	Floating
18	Coupon rate or dividend rate (12)	2.999%	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 20	USD 50	USD 50
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	28-Sep-18	28-Sep-18	23-Oct-18
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	28-Sep-23	30-Sep-25	23-Oct-23
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	30-Dec-19, at par	30-Dec-19, at par	23-Jan-20, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	JPY 2,000	USD 180	USD 30
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	31-Oct-18	30-Nov-18	30-Nov-18
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	31-Oct-23	30-Nov-23	28-Nov-25
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	31-Jan-20, at par	28-Feb-20, at par	28-Feb-20, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 50	JPY 5,000	USD 45
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	21-Dec-18	7-Jan-19	11-Jan-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	22-Dec-25	9-Jan-29	11-Jan-24
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	23-Mar-20, at par	7-Apr-20, at par	13-Apr-20, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 18	USD 45	USD 20
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	11-Jan-19	18-Jan-19	28-Jan-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	13-Jan-26	18-Jan-24	28-Jan-26
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
	First call date and early redemption amount (8)	13-Apr-20, at par	20-Apr-20, at par	28-Apr-20, at par
15	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 40	JPY 5,000	USD 28
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	31-Jan-19	12-Feb-19	22-Feb-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	31-Jan-24	12-Feb-29	23-Feb-26
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
	First call date and early redemption amount (8)	30-Apr-20, at par	12-May-20, at par	22-May-20, at par
15	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 40	USD 55	JPY 5,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	28-Feb-19	15-Mar-19	27-Mar-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	28-Feb-24	15-Mar-24	27-Mar-29
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	28-May-20, at par	15-Jun-20, at par	29-Jun-20, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 82	USD 100	USD 46
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	29-Mar-19	29-Mar-19	28-Jun-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	31-Mar-26	29-Mar-29	28-Jun-24
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	30-Jun-20, at par	29-Jun-20, at par	28-Sep-20, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 30	USD 30	USD 46
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	12-Jul-19	15-Nov-19	27-Mar-20
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	15-Jul-26	16-Nov-26	27-Mar-25
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	15-Jul-20, at par	15-Feb-21, at par	27-Jun-21, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 30	USD 47	USD 50
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	24-Sep-20	28-Sep-20	26-Mar-21
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	24-Sep-27	29-Sep-25	27-Mar-28
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	24-Mar-22, at par	28-Dec-21, at par	26-Jun-22, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 83	USD 30	JPY 5,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	27-May-21	25-Mar-22	25-Mar-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	31-May-28	25-Mar-32	25-Mar-32
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	31-Aug-22, at par	25-Jun-23, at par	25-Jun-23, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Fixed
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
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 (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA
	Regulatory treatment (2)		
4	Transitional Basel III rules	-	-
5	Post-transitional Basel III rules	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)		
	For consolidated regulatory capital ratio	-	-
9	Aggregate nominal amount (5)	USD 50	USD 70
10	Accounting classification (6)		
	On consolidated basis	Liabilities	Liabilities
11	Issue Date (7)	31-Mar-22	18-May-22
12	Perpetual or dated	Dated	Dated
13	Maturity Date	31-Mar-29	18-May-32
14	Issuer call subject to prior supervisory approval	Yes	Yes
15	First call date and early redemption amount (8)	30-Jun-23, at par	18-Aug-23, at par
	Other early redemption events and early redemption amounts (9)	-	-
16	Subsequent call dates, if applicable (10)	-	-
	Coupons / Dividends		
17	Type of coupon rate / dividend rate (11)	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-
19	Coupon / dividend stopper events (12)	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-
25	If convertible, fully or partially (16)	-	-
26	If convertible, conversion rate (17)	-	-
27	If convertible, mandatory or optional conversion (18)	-	-
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 (19)	No	No
31	If write-down, write-down trigger (20)	-	-
32	If write-down, full or partial (21)	-	-
33	If write-down, permanent or temporary (22)	-	-
34	If temporary write-down, description of write-up mechanism	-	-
34a	Type of subordination	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA
36	Non-compliant transitioned features	No	No
37	If yes, specify non-compliant features	-	-

Note:

Weighted-average interest rate of capital instruments issued in JPY, which the interest rate is not disclosed, is 0.376% (round to three decimal places).

Weighted-average interest rate of capital instruments issued in USD, which the interest rate is not disclosed, is 3.456% (round to three decimal places).

For capital instruments where the Secured Overnight Financing Rate (SOFR) is referred, the overnight rate as of the measurement date is used in the calculation of the weighted-average interest rate.

CHAPTER 6 DISCLOSURE ON LEVERAGE RATIO

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	June 30, 2022	March 31, 2022
On-balance sheet exposures				
1		On-balance sheet items (excluding derivatives and SFTs, but including collateral)	25,801,599	23,177,819
1a	1	Total consolidated assets as per published financial statements	47,687,892	42,042,253
1b	2	(The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis)	296,124	267,949
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))	21,590,168	18,596,484
2	7	(Asset amounts deducted in determining Basel III Tier 1 capital)	140,658	131,291
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	25,660,941	23,046,528
Derivative exposures				
4		Replacement cost associated with all derivatives transactions multiplied by 1.4	3,384,771	2,793,928
5		Add-on amounts for PFE associated with all derivatives transactions multiplied by 1.4	5,215,895	4,647,327
6		Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	1,999,986	1,430,952
7		(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	2,079,267	1,548,995
8		(Exempted CCP leg of client-cleared trade exposures)		
9		Adjusted effective notional amount of written credit derivatives	19,045,899	18,197,362
10		(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	17,684,427	17,132,180
11	4	Total derivative exposures (sum of lines 4 to 10)	9,882,856	8,388,395
Securities financing transaction exposures				
12		Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	41,601,560	36,362,539
13		(Netted amounts of cash payables and cash receivables of gross SFT assets)	22,404,113	19,486,098
14		CCR exposure for SFT assets	1,343,791	1,435,666
15		Agent transaction exposures		
16	5	Total securities financing transaction exposures (sum of lines 12 to 15)	20,541,238	18,312,108

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	June 30, 2022	March 31, 2022
Other off-balance sheet exposures				
17		Off-balance sheet exposure at gross notional amount	2,932,626	3,185,120
18		(Adjustments for conversion to credit equivalent amounts)	1,113,931	1,102,804
19	6	Off-balance sheet items (sum of lines 17 and 18)	1,818,694	2,082,315
Capital and total exposures				
20		Tier 1 capital	3,198,067	3,103,019
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	57,903,731	51,829,347
22		Basel III leverage ratio	5.52%	5.98%
Basel III leverage ratio (including the deposits with the Bank of Japan)				
		Total exposure	57,903,731	51,829,347
		The deposits with the Bank of Japan	1,215,388	1,369,902
		Total exposures (including the deposits with the Bank of Japan)	59,119,119	53,199,250
		Basel III leverage ratio (including the deposits with the Bank of Japan)	5.40%	5.83%

Note: As per the “Notice of the Establishment of Standards for Determining Whether the Adequacy of Leverage, the Supplementary Measure to the Adequacy of Equity Capital of a Final Designated Parent Company and its Subsidiary Corporations, etc. is Appropriate Compared to the Assets Held by the Final Designated Parent Company and its Subsidiary Corporations, etc., under Paragraph 1, Article 57-17 of the Financial Instruments and Exchange Act” (2019 FSA Regulatory Notice No. 13) Article 3 Paragraph 3, insurance subsidiaries are deconsolidated when calculating the Basel III leverage ratio

PART 2: NHI Consolidated Liquidity Requirements Disclosures

CHAPTER 1 QUANTITATIVE DISCLOSURE ON LIQUIDITY COVERAGE RATIO

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

Item		Highest designated parent company's current quarterly period (Fiscal year ended March 2023, 1st Quarter)		Highest designated parent company's previous quarterly period (Fiscal year ended March 2022, 4th Quarter)	
High quality liquid assets (1)					
1	Total high quality liquid assets	5,629,781		5,986,723	
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	593,636	104,846	600,228	133,069
3	Out of which, stable deposits	—	—	—	—
4	Out of which, less stable deposits	593,636	104,846	600,228	133,069
5	Cash outflows related to unsecured wholesale funding	2,462,391	2,167,734	2,188,606	1,909,377
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	1,854,399	1,559,742	1,632,174	1,352,945
8	Out of which, debt securities	607,992	607,992	556,431	556,431
9	Cash outflows related to secured funding, etc.		2,871,568		2,593,989
10	Cash outflows related to the derivatives, funding programs, and credit and liquidity facilities	2,594,413	2,184,573	2,271,162	1,891,213
11	Out of which, cash outflows related to the derivative transaction, etc.	1,998,621	2,000,076	1,687,133	1,687,133
12	Out of which, cash outflows related to funding programs	—	—	—	—
13	Out of which, cash outflows related to credit and liquidity facilities	595,792	184,497	584,028	204,079
14	Cash outflows based on obligations to provide funds, etc.	4,054,090	835,137	4,320,462	905,554
15	Cash outflows related to contingencies	620,120	282,661	581,369	270,141
16	Total cash outflows		8,446,519		7,703,341
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.	33,246,613	2,531,301	30,772,551	2,262,397
18	Cash inflows related to collection of loans, etc.	1,415,001	1,306,932	1,472,262	1,365,347
19	Other cash inflows	4,246,746	1,616,457	4,348,827	1,573,500
20	Total cash inflows	38,908,360	5,454,690	36,593,640	5,201,243
Consolidated liquidity coverage ratio (4)					
21	Total high quality liquid assets allowed to be included		5,629,781		5,986,723
22	Net cash outflows		2,991,829		2,503,800
23	Consolidated liquidity coverage ratio		189.4%		241.7%
24	Number of data used to calculate averages	61		59	

CHAPTER 2 QUANTITATIVE DISCLOSURE ON NET STABLE FUNDING RATIO

(Unit: JPY million; %)

Item		Highest designated parent company's current quarterly period (Fiscal year ended March 2023, 1st Quarter)					Highest designated parent company's previous quarterly period (Fiscal year ended March 2022, 4th Quarter)				
		Before being multiplied by factors				After being multiplied by factors	Before being multiplied by factors				After being multiplied by factors
		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1 year		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1 year	
Available stable funding (1)											
1	Capital	3,427,828	-	-	-	3,427,828	3,287,987	-	-	-	3,287,987
2	Tier 1 and Tier 2 capital, before the application of capital deductions and excluding the proportion of Tier 2 instruments with residual maturity of less than one year	3,427,828	-	-	-	3,427,828	3,287,987	-	-	-	3,287,987
3	Capital instruments not included above	-	-	-	-	-	-	-	-	-	-
4	Funding from retail and small business customers	249,632	208,381	104,674	13,781	520,200	241,417	162,267	115,038	14,625	481,474
5	Out of which, stable deposits	-	-	-	-	-	-	-	-	-	-
6	Out of which, less stable deposits	249,632	208,381	104,674	13,781	520,200	241,417	162,267	115,038	14,625	481,474
7	Wholesale funding	3,108,383	16,130,574	889,686	9,393,916	10,803,551	2,751,691	13,745,322	1,080,533	8,890,989	10,382,405
8	Out of which, an qualifying operational deposit	-	-	-	-	-	-	-	-	-	-
9	Out of which, other wholesale funding	3,108,383	16,130,574	889,686	9,393,916	10,803,551	2,751,691	13,745,322	1,080,533	8,890,989	10,382,405
10	Interdependent liabilities	-	-	-	-	-	-	-	-	-	-
11	Other liabilities	9,546,686	2,953,153	40,859	192,953	273,025	8,039,679	2,473,799	427	324,153	186,671
12	Out of which, derivative liabilities				-					195,895	
13	Out of which, all other liabilities not included above	9,546,686	2,953,153	40,859	192,953	273,025	8,039,679	2,473,799	427	128,258	186,671
14	Total available stable funding					15,024,604					14,338,537
Required stable funding (2)											
15	Current assets					1,450,902					1,341,264
16	Deposits held at financial institutions for operational purposes	94,580	7,425	-	-	51,002	129,119	10,770	-	-	69,944
17	Loans, repo type transaction, securities and other similar items	2,661,246	20,277,758	1,527,818	4,518,624	8,310,574	2,640,232	17,397,341	1,667,442	4,218,849	7,894,619
18	Out of which, loans or repo type transaction to financial institutions secured by Level 1 collateral	121	11,462,527	65,704	57,177	221,837	113	9,930,211	48,320	70,805	208,508
19	Out of which, loans or repo type transaction to financial institutions not included in Item 18	1,004,705	6,575,453	654,235	1,945,666	3,532,804	913,661	5,479,359	804,725	1,697,951	3,180,606
20	Out of which, loans or repo type transaction (not included in Item 18, 19 and 22)	117,697	2,018,883	272,452	757,459	1,289,087	113,814	1,763,658	343,434	713,749	1,222,640
21	Out of which, assets that would qualify for the 35% or lower risk weight	-	805	1,267	31,672	20,587	-	-	2,072	27,829	18,089
22	Out of which, residential mortgages	-	-	-	-	-	-	-	-	-	-
23	Out of which, assets that would qualify for the 35% or lower risk weight	-	-	-	-	-	-	-	-	-	-
24	Out of which, securities and other similar items which are not applicable to current assets	1,538,721	220,895	535,428	1,758,322	3,266,846	1,612,644	224,113	470,963	1,736,344	3,282,865
25	Interdependent assets	-	-	-	-	-	-	-	-	-	-

Item		Highest designated parent company's current quarterly period (Fiscal year ended March 2022, 1st Quarter)					Highest designated parent company's previous quarterly period (Fiscal year ended March 2022, 4th Quarter)				
		Before being multiplied by factors				After being multiplied by factors	Before being multiplied by factors				After being multiplied by factors
		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1 year		No maturity	< 6 months	≥ 6 months to < 1 year	≥ 1 year	
26	Other assets etc	487,940	584,227	-	2,959,744	3,140,529	478,186	435,426	-	2,737,899	2,941,726
27	Out of which, physical traded commodities (including gold)	-				-	-				-
28	Out of which, initial margin or default fund posted for derivative transactions or transaction with CCP (including off balance-sheet ones)				2,047,704	1,740,548				1,829,067	1,554,707
29	Out of which, derivative assets				104,131	104,131				-	-
30	Out of which, derivative liabilities (gross of variation margin posted)				210,634	210,634				171,656	171,656
31	Out of which, assets or capital not included above	487,940	584,227	-	597,275	1,085,216	478,186	435,426	-	737,176	1,215,362
32	On balance-sheet items				1,267,721	230,809				1,056,249	223,571
33	Total required stable funding					13,183,816					12,471,124
34	Consolidated net stable funding ratio					113.9%					114.9%

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 the approval from CFO. Internal Audit Department shall periodically review the effectiveness of the procedures.

