

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

Nomura Holdings, Inc.

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

CONTENTS

PART 1: NHI Consolidated Regulatory Capital Disclosures	3
CHAPTER 1 DISCLOSURE ON CAPITAL ITEMS	3
CHAPTER 2 QUALITATIVE DISCLOSURE	13
CHAPTER 3 QUANTITATIVE DISCLOSURE	17
CHAPTER 4 TERMS AND CONDITIONS OF THE CAPITAL INSTRUMENTS	54
CHAPTER 5 MAIN FEATURES OF REGULATORY CAPITAL INSTRUMENTS	64
CHAPTER 6 DISCLOSURE ON LEVERAGE RATIO	82
CHAPTER 7 TLAC	84
PART 2: NHI Consolidated Liquidity Requirements Disclosures	96
CHAPTER 1 QUANTITATIVE DISCLOSURE ON LIQUIDITY COVERAGE RATIO	96
CHAPTER 2 QUALITATIVE DISCLOSURE ON LIQUIDITY COVERAGE RATIO	97
CHAPTER 3 QUANTITATIVE DISCLOSURE ON NET STABLE FUNDING RATIO	98
CHAPTER 4 QUALITATIVE DISCLOSURE ON NET STABLE FUNDING RATIO	100
PART 3: Disclosure Policy	101

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
		September 30, 2022	June 30, 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	2,767,002	2,757,296	
1a	out of which, capital and capital surplus	1,281,790	1,272,607	1a
2	out of which, retained earnings	1,605,082	1,603,229	2
1c	out of which, investments in own shares (-)	119,869	118,541	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	392,489	294,637	3
5	Adjusted amount of minority interests related to Common Equity Tier 1 capital	—	—	
6	Common Equity Tier 1 capital before regulatory adjustments (A)	3,159,491	3,051,933	
Common Equity Tier 1 Capital: Regulatory Adjustments(2)				
8+9	Intangibles other than mortgage-servicing rights (net of related tax liability)	122,578	117,163	
8	out of which, goodwill (net of related tax liability, including those equivalent)	17,188	16,278	
9	out of which, intangibles other than goodwill and mortgage-servicing rights	105,389	100,884	
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability)	2,401	1,229	
11	Cash flow hedge reserve	—	—	
12	Shortfall of provisions to expected losses	7,820	12,216	
13	Securitization gain on sale	—	—	
14	Own credit valuation	110,657	88,683	
15	Defined-benefit pension fund net assets	9,619	9,717	
16	Investments in own shares (if not already netted off paid-in capital on reported balance sheet)	282	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	
		September 30, 2022	June 30, 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)	253,359	229,342		
Common Equity Tier 1 Capital					
29	Common Equity Tier 1 capital ((A) - (B)) (C)	2,906,132	2,822,591		
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	374,900	373,700	
		Additional Tier 1 instruments issued by special purpose vehicle, etc.	—	—	
34-35		Adjusted amount of minority interests related to Additional Tier 1 capital	1,861	1,776	
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)	376,761	375,476	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2022	June 30, 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)	376,761	375,476	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	3,282,893	3,198,067	
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	437	417	
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)	437	417	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2022	June 30, 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)	437	417	
Total Capital				
59	Total capital ((G) + (J)) (K)	3,283,331	3,198,485	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	17,169,832	16,893,081	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	16.92%	16.70%	
62	Consolidated Tier 1 ratio ((G) / (L))	19.12%	18.93%	
63	Consolidated total capital ratio ((K) / (L))	19.12%	18.93%	
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 (%)	11.12%	10.93%	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2022	June 30, 2022	Reference numbers of CC2
Amounts below the Thresholds for Deduction(8)				
72	Non-significant investments in the capital instruments of other financial institutions	183,129	194,708	
73	Significant investments in the common stock of financial institutions	154,688	159,924	
74	Mortgage-servicing rights (net of related tax liability)	—	—	
75	Deferred tax assets arising from temporary differences (net of related tax liability)	3,000	5,202	
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)	24,941	26,931	

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2021
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	2,759,588
1a	out of which, capital and capital surplus	1,279,215
2	out of which, retained earnings	1,554,693
1c	out of which, investments in own shares (-)	74,320
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	(28,505)
5	Adjusted amount of minority interests related to Common Equity Tier 1 capital	—
6	Common Equity Tier 1 capital before regulatory adjustments (A)	2,731,082
Common Equity Tier 1 Capital: Regulatory Adjustments(2)		
8+9	Intangibles other than mortgage-servicing rights (net of related tax liability)	104,602
8	out of which, goodwill (net of related tax liability, including those equivalent)	13,495
9	out of which, intangibles other than goodwill and mortgage-servicing rights	91,107
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability)	4,493
11	Cash flow hedge reserve	—
12	Shortfall of provisions to expected losses	5,554
13	Securitization gain on sale	—
14	Own credit valuation	2,415
15	Defined-benefit pension fund net assets	9,090
16	Investments in own shares (if not already netted off paid-in capital on reported balance sheet)	2,219
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
			September 30, 2021
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)	128,376
Common Equity Tier 1 Capital			
29		Common Equity Tier 1 capital ((A) – (B)) (C)	2,602,705
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	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	1,622
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)	376,622

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2021
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)	376,622
Tier1 Capital		
45	Tier 1 capital ((C) + (F)) (G)	2,979,328
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	381
47+49	Capital instruments subject to transitional arrangements	3,950
47	out of which, instruments issued by Group or special purpose vehicle controlled by Group	3,950
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)	4,331

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2021
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)	4,331
Total Capital		
59	Total capital ((G) + (J)) (K)	2,983,660
Risk-Weighted Assets(6)		
60	Total risk-weighted assets (L)	14,703,195
Capital Ratios and buffers(7)		
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	17.70%
62	Consolidated Tier 1 ratio ((G) / (L))	20.26%
63	Consolidated total capital ratio ((K) / (L))	20.29%
64	Total of group CET1 specific buffer requirements (%)	3.02%
65	Of which: capital conservation buffer requirement (%)	2.50%
66	Of which: countercyclical buffer requirement (%)	0.02%
67	Of which: G-SIB and/or D-SIB additional requirements (%)	0.50%
68	Common Equity Tier 1 available after meeting the group’s minimum capital requirements (%)	12.29%

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2021
Amounts below the Thresholds for Deduction(8)		
72	Non-significant investments in the capital instruments of other financial institutions	169,917
73	Significant investments in the common stock of financial institutions	179,282
74	Mortgage-servicing rights (net of related tax liability)	—
75	Deferred tax assets arising from temporary differences (net of related tax liability)	12,338
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	3,950
85	Amount excluded from Tier 2 due to cap (excess over cap after redemptions and maturities)	28,887

CHAPTER 2 QUALITATIVE DISCLOSURE

1. Scope of Consolidation

- (1) Differences between those companies belonging to the corporate group (“Nomura Group”) to which the calculation of consolidated capital adequacy ratio as stipulated in Article 2 of the Consolidated Capital Adequacy Notice on Final Designated Parent Company (the “Capital Adequacy Notice”) published by Financial Services Agency of Japan (“FSA”) is applicable and those companies that are included in the scope of consolidation based on consolidation rule for preparation of consolidated financial statements (the “scope of consolidation for accounting purposes”) and the reason for such differences.

Consolidated insurance subsidiaries are treated as unconsolidated subsidiaries as per Article 3, Paragraph 3 of the Capital Adequacy Notice.

Consolidated VIEs are treated as unconsolidated subsidiaries in calculating our capital adequacy ratio in consideration of the economic substance. Therefore, intra-company transactions with such VIEs are not eliminated and counterparty credit risk arising from those transactions is included in credit RWA (risk-weighted assets) for the purpose of the calculation of our capital adequacy ratio. In addition, any investments by non-VIE Nomura Group entities in the assets under management by such VIEs are captured in RWA for either credit or market risk.

- (2) Number of consolidated subsidiaries, and names and principal businesses of major consolidated subsidiaries of the holding company group

There are 180 companies as of September 30, 2022.

Nomura Securities Co., Ltd (Japan, securities business), Nomura International PLC (United Kingdom, securities business), Nomura Securities International Inc. (U.S.A, securities business), Nomura International (Hong Kong) Limited (Hong Kong, securities business) and Nomura Financial Products & Services, Inc. (Japan, securities business) and others.

- (3) Number of affiliated companies which engaged in financial operations which are subject to the provisions of Articles 9 of the Capital Adequacy Notice, as well as their names, amounts of total assets and net assets shown on the balance sheet, and principal businesses

Not applicable.

- (4) Names, amounts of total assets and net assets shown on the balance sheet, and principal businesses of (i) companies which belong to Nomura Group but are not included in the scope of consolidation for accounting purposes and (ii) companies which do not belong to Nomura Group but are included in the scope of consolidation for accounting purposes.

There are no such companies which fall under (i) above.

As of September 30, 2022, the following companies fall under (ii):

Nomura Reinsurance ICC Limited, (Guernsey, insurance business, total assets of 0.05 billion yen and net assets of 0.05 billion yen);

Nomura Reinsurance 1 IC Limited (Guernsey, insurance business, total assets of 125.7 billion yen and net assets of 2.2 billion yen);

Nomura Reinsurance 5IC Limited (Guernsey, insurance business, total assets of 0.1 billion yen and net assets of 0.1 billion yen);

US CB Reinsurance 1 IC Limited (Guernsey, insurance business, total assets of 1.6 billion yen and net assets of 1.6 billion yen);

Nomura Americas Re. Ltd. (Bermuda, insurance business, total assets of 268.5 billion yen and net assets of 7.5 billion yen);

Nomura Americas US Re Ltd. (Bermuda, insurance business, total assets of 4.3 billion yen and net assets of 4.3 billion yen), as well as 1,185 VIEs.

- (5) Outline of restrictions on transfer of funds or capital within Nomura Group.

In making decision on any transfer of funds or capital within Nomura Group, we make sure that the holding company and subsidiaries of Nomura Group will remain compliant with relevant capital adequacy regulations and it would neither compromise the soundness of respective companies’ operation nor cause negative impacts on their ability to fulfill payment obligations as well as their liquidity profile and profitability.

2. Consolidated Balance Sheet when the Regulatory Scope of Consolidation Is Applied

<September 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	3,675,554	3,646,877	
Time deposits	346,653	346,653	
Deposits with stock exchanges and other segregated cash	383,873	383,824	
Loans receivable	4,203,402	4,032,144	
Receivables from customers	531,382	530,871	
Receivables from other than customers	1,302,564	1,296,560	
Allowance for doubtful accounts	(72,154)	(72,154)	
Securities purchased under agreements to resell	15,828,900	15,828,577	
Securities borrowed	5,011,798	5,011,798	
Trading assets	18,074,120	17,162,357	
Private equity investments	63,733	55,503	
Office buildings, land, equipment and facilities	430,674	422,055	
Non-trading debt securities	447,788	370,353	
Investments in equity securities	127,255	127,255	
Investments in and advances to affiliated companies	390,113	390,113	
Other	786,316	784,953	
Total Assets	51,531,980	50,317,748	
Liabilities			
Short-term borrowings	1,273,660	1,187,981	
Payables to customers	1,665,335	1,665,335	
Payables to other than customers	2,168,015	2,167,933	
Deposits received at banks	2,039,013	2,039,013	
Securities sold under agreements to repurchase	15,964,194	15,955,660	
Securities loaned	1,585,933	1,591,928	
Other secured borrowings	326,875	326,875	
Trading liabilities	12,212,463	12,295,794	
Other liabilities	974,536	916,823	
Long-term borrowings	10,094,650	9,365,316	
Total Liabilities	48,304,678	47,512,664	
Equity			
Common stock	594,492	594,492	1 a
Additional paid-in capital	687,297	687,297	1 a
Retained earnings	1,608,564	1,605,082	2
Accumulated other comprehensive income	392,489	392,489	3
Common stock held in treasury	(119,869)	(119,869)	1 c
Noncontrolling interests	64,327	64,327	
Total equity	3,227,301	3,223,819	
Total liabilities and equity	51,531,980	50,736,483	

<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	

<September 30, 2021>

(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	3,836,087	3,816,572	
Time deposits	342,778	342,778	
Deposits with stock exchanges and other segregated cash	312,578	312,578	
Loans receivable	3,143,346	2,972,944	
Receivables from customers	486,602	486,505	
Receivables from other than customers	761,126	754,931	
Allowance for doubtful accounts	(61,709)	(61,709)	
Securities purchased under agreements to resell	11,272,572	11,272,572	
Securities borrowed	4,658,853	4,658,853	
Trading assets	16,333,622	15,366,787	
Private equity investments	77,820	73,289	
Office buildings, land, equipment and facilities	460,051	403,768	
Non-trading debt securities	444,122	449,208	
Investments in equity securities	135,959	135,959	
Investments in and advances to affiliated companies	358,878	358,878	
Other	783,861	782,991	
Total Assets	43,346,551	42,126,909	
Liabilities			
Short-term borrowings	1,188,793	1,021,216	
Payables to customers	1,469,025	1,469,025	
Payables to other than customers	1,793,856	1,793,769	
Deposits received at banks	1,463,647	1,463,647	
Securities sold under agreements to repurchase	13,463,321	13,573,001	
Securities loaned	1,515,820	1,521,837	
Other secured borrowings	380,785	380,785	
Trading liabilities	9,645,763	9,716,496	
Other liabilities	927,955	988,865	
Long-term borrowings	8,695,951	7,909,990	
Total Liabilities	40,544,920	39,838,636	
Equity			
Common stock	594,492	594,492	1a
Additional paid-in capital	684,722	684,722	1a
Retained earnings	1,557,696	1,553,818	2
Accumulated other comprehensive income	(28,505)	(28,505)	3
Common stock held in treasury	(74,320)	(74,320)	1c
Noncontrolling interests	67,545	67,545	
Total equity	2,801,631	2,797,753	
Total liabilities and equity	43,346,552	42,636,389	

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

CHAPTER 3 QUANTITATIVE DISCLOSURE

1. Capital Ratios of Financial Institutions that Nomura Group Owns More Than 10% of their Issued Capital and Are Subsidiaries of Nomura Group

There are no such financial institutions which are not in compliance with applicable regulatory capital adequacy requirements.

2. Credit Risk

Exposures underlying several assets which risk weights are not directly identified under SA and Fund exposures under IRB

(Unit: JPY million)

	Exposure amount September 30, 2022
Equity investments in funds - look-through approach	8,389
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%	76,647
Equity investments in funds - fall-back approach 1250%	10,869

(Unit: JPY million)

	Exposure amount September 30, 2021
Equity investments in funds – look-through approach	5,778
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%	55,886
Equity investments in funds – fall-back approach 1250%	8,820

3. Quantitative Disclosure based on Annex No. 2 and No. 7 of Pillar 3 Notice

Following tables show the quantitative disclosure based on Annex No.2 and No.7 of “Notice 132 (27 December 2010) of FSA of the Establishment of Matters to be Included in a Document stating the Capital adequacy by a Final Designated Parent Company in Cases Specified by the FSA Commissioner” (the “Pillar 3 Notice”).

(1) Key Metrics

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	e
		September 30, 2022	June 30, 2022	March 31, 2022	December 31, 2021	September 30, 2021
Available capital						
1	Common Equity Tier 1 (CET1)	2,906,132	2,822,591	2,726,432	2,668,451	2,602,705
2	Tier 1	3,282,893	3,198,067	3,103,019	3,044,916	2,979,328
3	Total capital	3,283,331	3,198,485	3,103,392	3,049,235	2,983,660
RWA						
4	RWA	17,169,832	16,893,081	15,829,915	14,770,318	14,703,195
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	16.92%	16.70%	17.22%	18.06%	17.70%
6	Tier 1 ratio (%)	19.12%	18.93%	19.60%	20.61%	20.26%
7	Total capital ratio (%)	19.12%	18.93%	19.60%	20.64%	20.29%
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%	0.01%	0.02%
10	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%	3.01%	3.02%
12	CET1 available after meeting the bank’s minimum capital requirements (%)	11.12%	10.93%	11.60%	12.64%	12.29%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	60,577,625	57,903,731	51,829,347	53,124,220	50,441,867
14	Basel III leverage ratio (%) (row 2 / row 13)	5.41%	5.52%	5.98%	5.73%	5.90%

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	e
		Fiscal year ended March 2023, 2nd Quarter	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
Liquidity Coverage Ratio						
15	Total HQLA	5,893,472	5,629,781	5,986,723	6,235,868	6,024,539
16	Total net cash outflow	3,044,837	2,991,829	2,503,800	2,274,620	2,219,276
17	LCR ratio (%)	194.8%	189.4%	241.7%	277.7%	272.8%
Net Stable Funding Ratio						
18	Available stable funding	15,736,865	15,024,604	14,338,537	13,684,744	13,089,893
19	Required stable funding	14,043,200	13,183,816	12,471,124	11,684,209	11,268,507
20	NSFR ratio (%)	112.0%	113.9%	114.9%	117.1%	116.1%

(Unit: JPY million, %)

KM2: Key metrics - TLAC requirements (at resolution group level)						
Basel III template No.		a	b	c	d	e
		September 30, 2022	June 30, 2022	March 31, 2022	December 31, 2021	September 30, 2021
1	Total loss-absorbing capacity (TLAC) available	6,087,591	5,655,174	5,340,569	4,866,284	4,766,941
2	Total RWA at the level of the resolution group	17,169,832	16,893,081	15,829,915	14,770,318	14,703,195
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	35.45%	33.47%	33.73%	32.94%	32.42%
3a	TLAC as a percentage of RWA	32.44%	30.46%	30.72%	29.93%	29.40%
4	Leverage ratio exposure measure at the level of the resolution group	60,577,625	57,903,731	51,829,347	53,124,220	50,441,867
5	TLAC as a percentage of leverage ratio exposure measure	10.04%	9.76%	10.30%	9.16%	9.45%
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) Over view of Risk Weighted Asset

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		September 30, 2022	June 30, 2022	September 30, 2022	June 30, 2022
1	Credit risk (excluding counterparty credit risk) (CCR)	1,963,076	1,926,958	162,782	160,058
2	Of which standardized approach (SA)	419,548	341,077	33,563	27,286
3	Of which IRB approach	1,195,187	1,229,647	101,351	104,274
	Of which significant investments in commercial entities	—	—	—	—
	Of which lease exposures with residual value	—	—	—	—
	Other	348,339	356,233	27,867	28,498
4	Counterparty credit risk	3,482,477	3,276,279	288,172	271,391
5	Of which standardized approach for counterparty credit risk (SACCR)	551,314	520,560	46,705	44,112
6	Of which internal model method (IMM)	1,130,000	1,178,689	95,824	99,952
	Of which credit value adjustment (CVA)	1,083,190	974,943	86,655	77,995
	Of which exposures to CCP	394,838	359,604	31,587	28,768
	Other	323,133	242,481	27,401	20,562
7	Equity positions in banking book under market-based approach	1,945,118	1,871,158	164,946	158,674
8	Equity investments in funds - look-through approach	104,862	72,575	8,892	6,154
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%	306,588	321,768	25,998	27,285
10	Equity investments in funds - fall-back approach 1250%	135,863	174,012	10,869	13,920
11	Unsettled trade	21,682	20,931	1,820	1,737
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	
		September 30, 2022	June 30, 2022	September 30, 2022	June 30, 2022
16	Market risk	5,892,363	5,835,523	471,389	466,841
17	Of which standardized approach (SA)	1,217,701	1,132,651	97,416	90,612
18	Of which internal model approaches (IMM)	4,674,662	4,702,872	373,972	376,229
19	Operational risk	2,566,057	2,629,677	205,284	210,374
20	Of which Basic Indicator Approach	—	—	—	—
21	Of which standardized approach	2,566,057	2,629,677	205,284	210,374
22	Of which advanced measurement approach	—	—	—	—
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	394,223	412,818	33,430	35,006
	Amounts included in RWA according to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying 1.06 scaling factor)	17,169,832	16,893,081	1,373,586	1,351,446

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		September 30, 2022	September 30, 2021	September 30, 2022	September 30, 2021
1	Credit risk (excluding counterparty credit risk) (CCR)	1,963,076	1,477,401	162,782	122,319
2	Of which standardized approach (SA)	419,548	276,798	33,563	22,143
3	Of which IRB approach	1,195,187	859,847	101,351	72,915
	Of which significant investments in commercial entities	—	—	—	—
	Of which lease exposures with residual value	—	—	—	—
	Other	348,339	340,756	27,867	27,260
4	Counterparty credit risk	3,482,477	3,273,676	288,172	270,091
5	Of which standardized approach for counterparty credit risk (SACCR)	551,314	528,040	46,705	44,619
	Of which current exposure method (CEM)	—	—	—	—
6	Of which internal model method (IMM)	1,130,000	1,025,458	95,824	86,958
	Of which credit value adjustment (CVA)	1,083,190	1,191,183	86,655	95,294
	Of which exposures to CCP	394,838	341,220	31,587	27,297
	Other	323,133	187,773	27,401	15,920
7	Equity positions in banking book under market-based approach	1,945,118	1,862,663	164,946	157,953
8	Equity investments in funds - look-through approach	104,862	72,225	8,892	6,124
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%	306,588	223,546	25,998	18,956
10	Equity investments in funds - fall-back approach 1250%	135,863	110,254	10,869	8,820
11	Unsettled trade	21,682	6,124	1,820	502
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	
		September 30, 2022	September 30, 2021	September 30, 2022	September 30, 2021
16	Market risk	5,892,363	4,352,557	471,389	348,204
17	Of which standardized approach (SA)	1,217,701	795,254	97,416	63,620
18	Of which internal model approaches (IMM)	4,674,662	3,557,302	373,972	284,584
19	Operational risk	2,566,057	2,533,229	205,284	202,658
20	Of which Basic Indicator Approach	—	—	—	—
21	Of which standardized approach	2,566,057	2,533,229	205,284	202,658
22	Of which advanced measurement approach	—	—	—	—
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	394,223	479,054	33,430	40,623
	Amounts included in RWA according to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying 1.06 scaling factor)	17,169,832	14,703,195	1,373,586	1,176,255

(3) Credit Risk (Excluding Counterparty Credit Risk, Securitization in Credit Risk and Exposures Calculated under “Funds” Rules)
 <September 30, 2022> (Unit: JPY million)

CR1: CREDIT QUALITY OF ASSETS					
Item		a	b	c	d
		Gross carrying values of		Allowances/ impairments	Net values (a+b-c)
		Defaulted exposures	Non-defaulted exposures		
1	Loans	67,757	1,155,842	67,729	1,155,869
2	Securities	—	—	—	—
3	Of which are debt securities	—	—	—	—
4	Total of on balance sheet assets (1+2+3)	67,757	1,155,842	67,729	1,155,869
	Off balance sheet assets				
5	Guarantees	—	22,582	—	22,582
6	Commitments	—	233,218	—	233,218
7	Total of off balance sheet assets (5+6)	—	255,800	—	255,800
	Total				
8	Total (4+7)	67,757	1,411,643	67,729	1,411,670

<September 30, 2021> (Unit: JPY million)

CR1: CREDIT QUALITY OF ASSETS					
Item		a	b	c	d
		Gross carrying values of		Allowances/ impairments	Net values (a+b-c)
		Defaulted exposures	Non-defaulted exposures		
1	Loans	53,276	722,187	53,276	722,187
2	Securities	—	—	—	—
3	Of which are debt securities	—	—	—	—
4	Total of on balance sheet assets (1+2+3)	53,276	722,187	53,276	722,187
	Off balance sheet assets				
5	Guarantees	—	19,617	—	19,617
6	Commitments	—	93,738	—	93,738
7	Total of off balance sheet assets (5+6)	—	113,355	—	113,355
	Total				
8	Total (4+7)	53,276	835,543	53,276	835,543

Note: Default refers not only to non-payment of financial obligations, markedly disadvantageous modification to a contractual term, bankruptcy or the equivalent, but also to a situation under which the creditworthiness of the obligor is weak such that uncertainty as to the fulfillment of payment is high, and includes the sale of assets that are subject to credit risk measurement (excluding Equity Exposure), at a material loss (a loss of over 30% of the original principal).

<September 30, 2022>

(Unit: JPY million)

CR2: Changes in stock of defaulted loans and debt securities			
Item			Amount
1	Defaulted loans and debt securities at previous year end		57,523
2	Loan and debt securities movement in each factor	Defaulted amount	27
3		Returned to non-defaulted status	—
4		Amounts written off	—
5		Other changes	10,207
6	Defaulted loans and debt securities at end of the reporting period (1+2-3-4+5)		67,757

Note: "Other changes" is arising from foreign exchange movement in defaulted exposures.

<September 30, 2022>

(Unit: JPY million)

CR3: CREDIT RISK MITIGATION TECHNIQUES - OVERVIEW						
Item		a	b	c	d	e
		Exposures unsecured	Exposures secured	Exposures secured by collateral	Exposures secured by financial guarantees	Exposures secured by credit derivatives
1	Loans	720,089	435,780	435,780	—	—
2	Debt securities	—	—	—	—	—
3	Other on balance sheet assets (debt instruments)	—	—	—	—	—
4	Total (1+2+3)	720,089	435,780	435,780	—	—
5	Of which defaulted	67,757	—	—	—	—

<September 30, 2021>

(Unit: JPY million)

CR3: CREDIT RISK MITIGATION TECHNIQUES - OVERVIEW						
Item		a	b	c	d	e
		Exposures unsecured	Exposures secured	Exposures secured by collateral	Exposures secured by financial guarantees	Exposures secured by credit derivatives
1	Loans	278,651	443,536	443,536	—	—
2	Debt securities	—	—	—	—	—
3	Other on balance sheet assets (debt instruments)	—	—	—	—	—
4	Total (1+2+3)	278,651	443,536	443,536	—	—
5	Of which defaulted	53,276	—	—	—	—

<September 30, 2022>

(Unit: JPY million, %)

CR4: STANDARDIZED APPROACH - CREDIT RISK EXPOSURE AND CREDIT RISK MITIGATION (CRM) EFFECTS							
Item		a	b	c	d	e	f
		Exposures before CCF and CRM		Exposures post-CCF and CRM		Credit RWA	Weighted average RW (RWA density)
	Asset Classes	On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount		
1	Cash	—	—	—	—	—	—
2	Japan government	34,698	—	34,698	—	0	0.00%
3	Foreign government	3,052	—	3,052	—	792	25.95%
4	The bank for internal settlements	—	—	—	—	—	—
5	Local public entities	—	—	—	—	—	—
6	Foreign local public entities and public sector	22	—	22	—	5	26.52%
7	Development banks	6	—	6	—	0	0.00%
8	Japan finance organization for municipalities	—	—	—	—	—	—
9	Non-central government public sector entities	—	—	—	—	—	—
10	Local public sector of real estate	—	—	—	—	—	—
11	Banks and securities dealer	27,026	—	27,026	—	8,788	32.51%
12	Corporate	880,792	—	445,012	—	405,171	91.04%
13	Small and medium sized entities and retail	—	—	—	—	—	—
14	Mortgage loan	—	—	—	—	—	—
15	Commercial real estate	—	—	—	—	—	—
16	Over 3 months past due (excluding mortgage loan)	3,193	—	3,193	—	4,790	150.00%
17	Over 3 months past due related to mortgage loan	—	—	—	—	—	—
18	Uncollected bills	—	—	—	—	—	—
19	Guaranteed by credit guarantee corporation	—	—	—	—	—	—
20	Guaranteed by Regional economy vitalization corporation of Japan	—	—	—	—	—	—
21	Equity (excluding significant investment in commercial entities)	—	—	—	—	—	—
22	Total	948,792	—	513,012	—	419,548	81.78%

<September 30, 2021>

(Unit: JPY million, %)

CR4: STANDARDIZED APPROACH - CREDIT RISK EXPOSURE AND CREDIT RISK MITIGATION (CRM) EFFECTS							
Item		a	b	c	d	e	f
		Exposures before CCF and CRM		Exposures post-CCF and CRM		Credit RWA	Weighted average RW (RWA density)
	Asset Classes	On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount		
1	Cash	—	—	—	—	—	—
2	Japan government	6,667	—	6,667	—	0	0.00%
3	Foreign government	5,411	—	5,411	—	555	10.26%
4	The bank for internal settlements	—	—	—	—	—	—
5	Local public entities	—	—	—	—	—	—
6	Foreign local public entities and public sector	47	—	47	—	13	29.15%
7	Development banks	11	—	11	—	0	0.00%
8	Japan finance organization for municipalities	—	—	—	—	—	—
9	Non-central government public sector entities	0	—	0	—	0	10.00%
10	Local public sector of real estate	—	—	—	—	—	—
11	Banks and securities dealer	34,402	—	34,402	—	9,075	26.37%
12	Corporate	707,117	—	263,580	—	263,458	99.95%
13	Small and medium sized entities and retail	—	—	—	—	—	—
14	Mortgage loan	—	—	—	—	—	—
15	Commercial real estate	—	—	—	—	—	—
16	Over 3 months past due (excluding mortgage loan)	2,463	—	2,463	—	3,694	149.99%
17	Over 3 months past due related to mortgage loan	—	—	—	—	—	—
18	Uncollected bills	—	—	—	—	—	—
19	Guaranteed by credit guarantee corporation	—	—	—	—	—	—
20	Guaranteed by Regional economy vitalization corporation of Japan	—	—	—	—	—	—
21	Equity (excluding significant investment in commercial entities)	—	—	—	—	—	—
22	Total	756,121	—	312,585	—	276,798	88.55%

<September 30, 2022>

(Unit: JPY million)

CR5: STANDARDIZED APPROACH - EXPOSURES BY ASSET CLASSES AND RISK WEIGHTS												
Item		a	b	c	d	e	f	g	h	i	j	k
		Credit exposures amount (post CCF and post-CRM)										
	Risk Weight	0%	10%	20%	35%	50%	75%	100%	150%	250%	1250%	Total
	Asset Classes											
1	Cash	—	—	—	—	—	—	—	—	—	—	—
2	Japan government	34,698	—	—	—	—	—	—	—	—	—	34,698
3	Foreign government	1,448	—	33	—	1,570	—	—	—	—	—	3,052
4	The bank for internal settlements	—	—	—	—	—	—	—	—	—	—	—
5	Local public entities	—	—	—	—	—	—	—	—	—	—	—
6	Foreign local public entities and public sector	—	—	20	—	—	—	1	—	—	—	22
7	Development banks	6	—	—	—	—	—	—	—	—	—	6
8	Japan finance organization for municipalities	—	—	—	—	—	—	—	—	—	—	—
9	Non-central government public sector entities	—	—	—	—	—	—	—	—	—	—	—
10	Local public sector of real estate	—	—	—	—	—	—	—	—	—	—	—
11	Banks and securities dealer	—	—	19,896	—	4,641	—	2,488	—	—	—	27,026
12	Corporate	—	—	49,536	—	423	—	395,052	—	—	—	445,012
13	Small and medium sized entities and retail	—	—	—	—	—	—	—	—	—	—	—
14	Mortgage loan	—	—	—	—	—	—	—	—	—	—	—
15	Commercial real estate	—	—	—	—	—	—	—	—	—	—	—
16	Over 3 months past due (excluding mortgage loan)	—	—	—	—	—	—	—	3,193	—	—	3,193
17	Over 3 months past due related to mortgage loan	—	—	—	—	—	—	—	—	—	—	—
18	Uncollected bills	—	—	—	—	—	—	—	—	—	—	—
19	Guaranteed by credit guarantee corporation	—	—	—	—	—	—	—	—	—	—	—
20	Guaranteed by Regional economy vitalization corporation of Japan	—	—	—	—	—	—	—	—	—	—	—
21	Equity (excluding significant investment in commercial entities)	—	—	—	—	—	—	—	—	—	—	—
22	Total	36,152	—	69,487	—	6,635	—	397,543	3,193	—	—	513,012

<September 30, 2021>

(Unit: JPY million)

CR5: STANDARDIZED APPROACH - EXPOSURES BY ASSET CLASSES AND RISK WEIGHTS												
Item		a	b	c	d	e	f	g	h	i	j	k
		Credit exposures amount (post CCF and post-CRM)										
	Risk Weight Asset Classes	0%	10%	20%	35%	50%	75%	100%	150%	250%	1250%	Total
1	Cash	—	—	—	—	—	—	—	—	—	—	—
2	Japan government	6,667	—	—	—	—	—	—	—	—	—	6,667
3	Foreign government	4,286	—	23	—	1,101	—	—	—	—	—	5,411
4	The bank for internal settlements	—	—	—	—	—	—	—	—	—	—	—
5	Local public entities	—	—	—	—	—	—	—	—	—	—	—
6	Foreign local public entities and public sector	—	—	41	—	—	—	5	—	—	—	47
7	Development banks	11	—	—	—	—	—	—	—	—	—	11
8	Japan finance organization for municipalities	—	—	—	—	—	—	—	—	—	—	—
9	Non-central government public sector entities	—	0	—	—	—	—	—	—	—	—	0
10	Local public sector of real estate	—	—	—	—	—	—	—	—	—	—	—
11	Banks and securities dealer	—	—	30,133	—	2,440	—	1,828	—	—	—	34,402
12	Corporate	—	—	20	—	210	—	263,349	—	—	—	263,580
13	Small and medium sized entities and retail	—	—	—	—	—	—	—	—	—	—	—
14	Mortgage loan	—	—	—	—	—	—	—	—	—	—	—
15	Commercial real estate	—	—	—	—	—	—	—	—	—	—	—
16	Over 3 months past due (excluding mortgage loan)	—	—	—	—	—	—	—	2,463	—	—	2,463
17	Over 3 months past due related to mortgage loan	—	—	—	—	—	—	—	—	—	—	—
18	Uncollected bills	—	—	—	—	—	—	—	—	—	—	—
19	Guaranteed by credit guarantee corporation	—	—	—	—	—	—	—	—	—	—	—
20	Guaranteed by Regional economy vitalization corporation of Japan	—	—	—	—	—	—	—	—	—	—	—
21	Equity (excluding significant investment in commercial entities)	—	—	—	—	—	—	—	—	—	—	—
22	Total	10,965	0	30,220	—	3,752	—	265,182	2,463	—	—	312,585

<September 30, 2022>

(Unit: JPY million, number of obligors in the thousands, %)

CR6: IRB - CREDIT RISK EXPOSURES BY PORTFOLIO AND PD RANGE													
		a	b	c	d	e	f	g	h	i	j	k	l
Item	PD range	Original on-balance sheet gross exposure	Off-balance sheet exposure (pre CCF)	Average CCF	EAD (post CRM, post CCR)	Average PD	Number of obligors	Average LGD	Average maturity	Credit RWA	Weighted average RW(RWA density)	EL	Provisions
Sovereign													
1	0.00 to <0.15	2,298,183	—	—	2,298,183	0.00%	Less than 100 obligors	45.00%	1.0	7	0.00%	0	
2	0.15 to <0.25	219	—	—	219	0.18%	Less than 100 obligors	45.00%	1.0	62	28.62%	0	
3	0.25 to <0.5	326	—	—	326	0.27%	Less than 100 obligors	45.00%	1.0	119	36.54%	0	
4	0.5 to <0.75	69	—	—	69	0.57%	Less than 100 obligors	45.00%	1.0	39	56.30%	0	
5	0.75 to <2.50	36	—	—	36	0.84%	Less than 100 obligors	45.00%	1.0	24	67.75%	0	
6	2.50 to <10.00	22	—	—	22	8.04%	Less than 100 obligors	45.00%	1.0	35	160.31%	—	
7	10.00 to <100.00	186	—	—	186	27.14%	Less than 100 obligors	45.00%	1.0	438	234.77%	22	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	2,299,043	—	—	2,299,043	0.00%	Less than 100 obligors	45.00%	1.0	726	0.03%	24	—
Bank													
1	0.00 to <0.15	1,751,816	—	—	1,751,816	0.04%	0.1	45.00%	1.1	248,230	14.16%	340	
2	0.15 to <0.25	50,960	—	—	50,960	0.18%	Less than 100 obligors	45.00%	2.5	21,720	42.62%	42	
3	0.25 to <0.5	53,809	—	—	53,809	0.27%	Less than 100 obligors	45.00%	1.1	25,397	47.19%	65	
4	0.5 to <0.75	3,884	—	—	3,884	0.57%	Less than 100 obligors	45.00%	4.6	5,063	130.35%	10	
5	0.75 to <2.50	280	—	—	280	0.84%	Less than 100 obligors	45.00%	2.8	321	114.63%	1	
6	2.50 to <10.00	616	—	—	616	7.90%	Less than 100 obligors	45.00%	1.0	1,036	168.20%	21	
7	10.00 to <100.00	13,576	1,274	100.00%	14,850	27.14%	Less than 100 obligors	45.00%	1.7	39,613	266.75%	1,813	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	1,874,943	1,274	100.00%	1,876,217	0.27%	0.2	45.00%	1.1	341,383	18.19%	2,295	—
Corporate (excluding small and medium sized entities and specialized lending)													
1	0.00 to <0.15	113,887	322	100.00%	114,210	0.04%	0.1	45.00%	1.6	21,283	18.63%	23	
2	0.15 to <0.25	1,999	234	100.00%	2,233	0.18%	Less than 100 obligors	45.00%	3.0	1,281	57.38%	1	
3	0.25 to <0.5	6,073	3,008	100.00%	9,081	0.35%	Less than 100 obligors	45.00%	2.4	5,325	58.63%	14	
4	0.5 to <0.75	5,760	6,483	100.00%	12,243	0.57%	Less than 100 obligors	45.00%	3.5	11,115	90.78%	31	
5	0.75 to <2.50	399	87	100.00%	486	1.27%	Less than 100 obligors	45.00%	3.7	568	116.96%	2	
6	2.50 to <10.00	2,531	990	100.00%	3,522	7.96%	Less than 100 obligors	45.00%	4.9	7,266	206.30%	126	
7	10.00 to <100.00	96,262	10,181	100.00%	106,444	27.14%	0.4	45.00%	2.1	287,507	270.10%	13,000	
8	100.00 (Default)	79,990	—	—	79,990	100.00%	Less than 100 obligors	45.00%	4.3	—	—	35,995	67,729
9	Sub-total	306,903	21,308	100.00%	328,211	33.30%	0.6	45.00%	2.5	334,348	101.86%	49,196	67,729

<September 30, 2022>

(Unit: JPY million, number of obligors in the thousands, %)

CR6: IRB - CREDIT RISK EXPOSURES BY PORTFOLIO AND PD RANGE													
		a	b	c	d	e	f	g	h	i	j	k	l
Item	PD range	Original on-balance sheet gross exposure	Off-balance sheet exposure (pre CCF)	Average CCF	EAD (post CRM, post CCR)	Average PD	Number of obligors	Average LGD	Average maturity	Credit RWA	Weighted average RW(RWA density)	EL	Provisions
Small and medium sized entities													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Specialized lending													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Equity subject to PD/LGD approach													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Purchased receivables (corporate)													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Purchased receivables (retail)													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Qualifying revolving retail													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—

<September 30, 2022>

(Unit: JPY million, number of obligors in the thousands, %)

CR6: IRB - CREDIT RISK EXPOSURES BY PORTFOLIO AND PD RANGE													
		a	b	c	d	e	f	g	h	i	j	k	l
Item	PD range	Original on-balance sheet gross exposure	Off-balance sheet exposure (pre CCF)	Average CCF	EAD (post CRM, post CCR)	Average PD	Number of obligors	Average LGD	Average maturity	Credit RWA	Weighted average RW(RWA density)	EL	Provisions
Residential mortgages													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Other retail													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Total (sum of portfolios)		4,480,890	22,582	100.00%	4,503,473	2.54%	1.0	45.00%	1.1	676,459	15.02%	51,516	67,729

<September 30, 2021>

(Unit: JPY million, number of obligors in the thousands, %)

CR6: IRB – CREDIT RISK EXPOSURES BY PORTFOLIO AND PD RANGE													
		a	b	c	d	e	f	g	h	i	j	k	l
Item	PD range	Original on-balance sheet gross exposure	Off-balance sheet exposure (pre CCF)	Average CCF	EAD (post CRM, post CCR)	Average PD	Number of obligors	Average LGD	Average maturity	Credit RWA	Weighted average RW(RWA density)	EL	Provisions
Sovereign													
1	0.00 to <0.15	3,078,001	—	—	3,078,001	0.00%	Less than 100 obligors	45.00%	1.0	1,606	0.05%	0	
2	0.15 to <0.25	18	—	—	18	0.19%	Less than 100 obligors	45.00%	1.0	5	29.33%	0	
3	0.25 to <0.5	732	—	—	732	0.30%	Less than 100 obligors	45.00%	1.0	283	38.71%	0	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	0	
5	0.75 to <2.50	34	—	—	34	0.88%	Less than 100 obligors	45.00%	1.0	23	69.22%	0	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	10	—	—	10	29.00%	Less than 100 obligors	45.00%	1.0	24	235.83%	1	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	3,078,798	—	—	3,078,798	0.00%	Less than 100 obligors	45.00%	1.0	1,944	0.06%	3	—
Bank													
1	0.00 to <0.15	1,228,064	—	—	1,228,064	0.05%	0.2	45.00%	1.3	223,328	18.18%	284	
2	0.15 to <0.25	39,424	—	—	39,424	0.19%	Less than 100 obligors	45.00%	3.4	20,943	53.12%	34	
3	0.25 to <0.5	35,435	—	—	35,435	0.28%	Less than 100 obligors	45.00%	1.2	18,162	51.25%	45	
4	0.5 to <0.75	3,971	—	—	3,971	0.60%	Less than 100 obligors	45.00%	4.7	4,231	106.56%	10	
5	0.75 to <2.50	2,333	—	—	2,333	1.53%	Less than 100 obligors	45.00%	3.7	2,859	122.53%	16	
6	2.50 to <10.00	2,397	—	—	2,397	4.98%	Less than 100 obligors	45.00%	4.6	4,245	177.04%	53	
7	10.00 to <100.00	10,353	—	—	10,353	29.00%	Less than 100 obligors	45.00%	1.7	25,545	246.74%	1,351	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	1,321,980	—	—	1,321,980	0.30%	0.3	45.00%	1.4	299,316	22.64%	1,796	—
Corporate (excluding small and medium sized entities and specialized lending)													
1	0.00 to <0.15	150,927	1,113	100.00%	152,040	0.05%	0.2	45.00%	2.5	44,480	29.25%	38	
2	0.15 to <0.25	1,951	—	—	1,951	0.19%	Less than 100 obligors	45.00%	3.8	1,205	61.77%	1	
3	0.25 to <0.5	9,141	—	—	9,141	0.31%	Less than 100 obligors	45.00%	4.9	9,732	106.46%	13	
4	0.5 to <0.75	1,660	—	—	1,660	0.60%	Less than 100 obligors	45.00%	1.9	1,270	76.49%	4	
5	0.75 to <2.50	2,866	—	—	2,866	0.98%	Less than 100 obligors	45.00%	2.7	2,880	100.48%	12	
6	2.50 to <10.00	1,577	—	—	1,577	4.17%	Less than 100 obligors	45.00%	1.1	1,995	126.49%	29	
7	10.00 to <100.00	85,462	18,503	100.00%	103,966	29.00%	0.6	45.00%	2.6	288,706	277.69%	13,568	
8	100.00 (Default)	54,472	—	—	54,472	100.00%	Less than 100 obligors	45.00%	4.9	—	—	24,512	53,276
9	Sub-total	308,060	19,617	100.00%	327,677	25.89%	0.9	45.00%	3.0	350,271	106.89%	38,181	53,276

<September 30, 2021>

(Unit: JPY million, number of obligors in the thousands, %)

CR6: IRB – CREDIT RISK EXPOSURES BY PORTFOLIO AND PD RANGE													
		a	b	c	d	e	f	g	h	i	j	k	l
Item	PD range	Original on-balance sheet gross exposure	Off-balance sheet exposure (pre CCF)	Average CCF	EAD (post CRM, post CCR)	Average PD	Number of obligors	Average LGD	Average maturity	Credit RWA	Weighted average RW(RWA density)	EL	Provisions
Small and medium sized entities													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Specialized lending													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Equity subject to PD/LGD approach													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Purchased receivables (corporate)													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Purchased receivables (retail)													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Qualifying revolving retail													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—

<September 30, 2021>

(Unit: JPY million, number of obligors in the thousands, %)

CR6: IRB – CREDIT RISK EXPOSURES BY PORTFOLIO AND PD RANGE													
		a	b	c	d	e	f	g	h	i	j	k	l
Item	PD range	Original on-balance sheet gross exposure	Off-balance sheet exposure (pre CCF)	Average CCF	EAD (post CRM, post CCR)	Average PD	Number of obligors	Average LGD	Average maturity	Credit RWA	Weighted average RW(RWA density)	EL	Provisions
Residential mortgages													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Other retail													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	—	—	—	—	—	—	—	—	—	—	—	—
Total (sum of portfolios)		4,708,838	19,617	100.00%	4,728,455	1.87%	1.3	45.00%	1.3	651,531	13.77%	39,980	53,276

Note: “Number of obligors” in column “f” is denoted as “Less than 100 obligors”, where the total count of obligors in any one category is less than 100.

<September 30, 2022>

(Unit: JPY million)

CR7: IRB - EFFECT ON RWA OF CREDIT DERIVATIVES USED AS CRM TECHNIQUES			
Item	Portfolio	a	b
		pre-credit derivatives RWA	Actual RWA
1	Sovereign - FIRB	726	726
2	Sovereign - AIRB	—	—
3	Bank - FIRB	341,383	341,383
4	Bank - AIRB	—	—
5	Corporate (excluding specialized lending) - FIRB	334,348	334,348
6	Corporate (excluding specialized lending) - AIRB	—	—
7	Specialized lending - FIRB	—	—
8	Specialized lending - AIRB	—	—
9	Retail - qualifying revolving (QRRE)	—	—
10	Retail - residential mortgage exposures	—	—
11	Retail - other retail	—	—
12	Equity - FIRB	—	—
13	Equity - AIRB	—	—
14	Purchased receivables - FIRB	—	—
15	Purchased receivables - AIRB	—	—
16	Total	676,459	676,459

<September 30, 2021>

(Unit: JPY million)

CR7: IRB - EFFECT ON RWA OF CREDIT DERIVATIVES USED AS CRM TECHNIQUES			
Item	Portfolio	a	b
		pre-credit derivatives RWA	Actual RWA
1	Sovereign – FIRB	1,944	1,944
2	Sovereign – AIRB	—	—
3	Bank – FIRB	299,316	299,316
4	Bank – AIRB	—	—
5	Corporate (excluding specialized lending) – FIRB	350,271	350,271
6	Corporate (excluding specialized lending) – AIRB	—	—
7	Specialized lending – FIRB	—	—
8	Specialized lending – AIRB	—	—
9	Retail – qualifying revolving (QRRE)	—	—
10	Retail – residential mortgage exposures	—	—
11	Retail – other retail	—	—
12	Equity – FIRB	—	—
13	Equity – AIRB	—	—
14	Purchased receivables – FIRB	—	—
15	Purchased receivables – AIRB	—	—
16	Total	651,531	651,531

(Unit: JPY million)

CR8: RWA flow statements of credit risk exposures under IRB		
Item		Credit RWA
1	RWA as at end of previous quarter end (June 30, 2022)	3,856,593
2	Movement in risk levels	Asset size (12,713)
3		Asset quality 6,689
4		Model updates —
5		Methodology and policy —
6		Acquisitions and disposals —
7		Foreign exchange movements 23,626
8		Other —
9	RWA as at end of reporting period (September 30, 2022)	3,874,195

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

<September 30, 2022>

(Unit: JPY million, %)

CR10:IRB (SPECIALIZED LENDING AND EQUITIES UNDER THE SIMPLE RISK-WEIGHT METHOD)											
a	b	c	d	e	f	g	h	i	j	k	l
Specialized lending (Slotting criteria)											
Other than HVCRE											
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	Risk Weight	Exposure amount					Credit RWA	Expected losses
					PF	OF	CF	IPRE	Total		
Strong	< 2.5 years	249,529	73,084	50.00%	40,682	—	—	263,660	304,343	152,171	—
	≥ 2.5 years	173,250	52,420	70.00%	88,852	—	—	123,712	212,565	148,795	850
Good	< 2.5 years	83,917	25,749	70.00%	53,324	—	—	49,904	103,229	72,260	412
	≥ 2.5 years	47,003	72,360	90.00%	93,596	—	—	7,677	101,274	91,146	810
Satisfactory		40,060	9,603	115.00%	29,790	—	—	17,473	47,263	54,353	1,323
Weak		—	—	250.00%	—	—	—	—	—	—	—
Default		—	—	—	—	—	—	—	—	—	—
Total		593,762	233,218	—	306,246	—	—	462,429	768,676	518,728	3,396
HVCRE											
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	Risk Weight					Exposure amount	Credit RWA	Expected losses
Strong	< 2.5 years	—	—	—					—	—	—
	≥ 2.5 years	—	—	—					—	—	—
Good	< 2.5 years	—	—	—					—	—	—
	≥ 2.5 years	—	—	—					—	—	—
Satisfactory		—	—	—					—	—	—
Weak		—	—	—					—	—	—
Default		—	—	—					—	—	—
Total		—	—	—					—	—	—
Equities under the simple risk-weight approach											
Equities under the market-based approach											
Categories		On-balance sheet amount	Off-balance sheet amount	Risk Weight					Exposure amount	Credit RWA	
Exchange-traded equity exposures		448,439	—	300.00%					448,439	1,345,319	
Private equity exposures		149,949	—	400.00%					149,949	599,799	
Internal models method		—	—	—					—	—	
Total		598,389	—	—					598,389	1,945,118	
Equities subject to 100% risk weight											
Equities subject to risk weight 100% as per Article 143, sub-paragraph 1 of the Capital Adequacy Notice		—	—	100.00%					—	—	

<September 30, 2021>

(Unit: JPY million, %)

September 30, 2021

CR10:IRB (SPECIALIZED LENDING AND EQUITIES UNDER THE SIMPLE RISK-WEIGHT METHOD)

a	b	c	d	e	f	g	h	i	j	k	l				
Specialized lending (Slotting criteria)															
Other than HVCRE															
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	Risk Weight	Exposure amount					Credit RWA	Expected losses				
					PF	OF	CF	IPRE	Total						
Strong	< 2.5 years	36,570	16,520	50.00%	27,364	—	—	21,597	48,961	24,480	—				
	≥ 2.5 years	56,074	29,239	70.00%	62,118	—	—	15,885	78,004	54,602	312				
Good	< 2.5 years	49,815	25,647	70.00%	10,164	—	—	58,885	69,050	48,335	276				
	≥ 2.5 years	52,034	21,788	90.00%	50,658	—	—	17,717	68,376	61,538	547				
Satisfactory		14,953	542	115.00%	7,590	—	—	7,769	15,360	17,664	430				
Weak		677	—	250.00%	—	—	—	677	677	1,694	54				
Default		—	—	—	—	—	—	—	—	—	—				
Total		210,126	93,738	—	157,896	—	—	122,533	280,430	208,315	1,619				
HVCRE															
Regulatory categories	Remaining maturity	On-balance sheet amount	Off-balance sheet amount	Risk Weight					Exposure amount	Credit RWA	Expected losses				
Strong	< 2.5 years	—	—	—					—	—	—				
	≥ 2.5 years	—	—	—					—	—	—				
Good	< 2.5 years	—	—	—					—	—	—				
	≥ 2.5 years	—	—	—					—	—	—				
Satisfactory		—	—	—					—	—	—				
Weak		—	—	—					—	—	—				
Default		—	—	—					—	—	—				
Total		—	—	—					—	—	—				
Equities under the simple risk-weight approach															
Equities under the market-based approach															
Categories		On-balance sheet amount	Off-balance sheet amount	Risk Weight					Exposure amount	Credit RWA					
Exchange-traded equity exposures		434,295	—	300.00%					434,295	1,302,887					
Private equity exposures		139,944	—	400.00%					139,944	559,776					
Internal models method		—	—	—					—	—					
Total		574,239	—	—					574,239	1,862,663					
Equities subject to 100% risk weight															
Equities subject to risk weight 100% as per Article 143, sub-paragraph 1 of the Capital Adequacy Notice		—	—	100.00%					—	—					

(4) Counterparty Credit Risk

<September 30, 2022>

(Unit: JPY million)

CCR1: ANALYSIS OF COUNTERPARTY CREDIT RISK (CCR) EXPOSURE BY APPROACH							
Item		a	b	c	d	e	f
		RC	PFE	EEPE	Alpha used for computing regulatory EAD	EAD post-CRM	RWA
1	SA-CCR	248,785	347,694		1.4	884,891	551,314
2	Internal Model Method (for derivatives and SFTs)			4,140,389	1.4	5,876,141	1,130,000
3	Simple Approach for credit risk mitigation (for SFTs)					—	—
4	Comprehensive Approach for credit risk mitigation (for SFTs)					8,053,071	323,133
5	VaR for SFTs					—	—
6	Total						2,004,448

<September 30, 2021>

(Unit: JPY million)

CCR1: ANALYSIS OF COUNTERPARTY CREDIT RISK (CCR) EXPOSURE BY APPROACH							
Item		a	b	c	d	e	f
		RC	PFE	EEPE	Alpha used for computing regulatory EAD	EAD post-CRM	RWA
1	SA-CCR	185,064	455,417		1.4	944,749	528,040
2	Internal Model Method (for derivatives and SFTs)			3,703,878	1.4	5,289,039	1,025,458
3	Simple Approach for credit risk mitigation (for SFTs)					—	—
4	Comprehensive Approach for credit risk mitigation (for SFTs)					4,248,226	187,773
5	VaR for SFTs					—	—
6	Total						1,741,272

<September 30, 2022>

(Unit: JPY million)

CCR2: CREDIT VALUATION ADJUSTMENT (CVA) CAPITAL CHARGE			
Item		a	b
		EAD post-CRM	RWA
1	Total portfolios subject to the Advanced CVA capital charge	3,315,168	735,817
2	(i) VaR component (including the 3×multiplier)		189,370
3	(ii) Stressed VaR component (including the 3×multiplier)		546,446
4	All portfolios subject to the Standardized CVA capital charge	884,891	347,373
5	TOTAL SUBJECT TO THE CVA CAPITAL CHARGE	4,200,059	1,083,190

<September 30, 2021>

(Unit: JPY million)

CCR2: CREDIT VALUATION ADJUSTMENT (CVA) CAPITAL CHARGE			
Item		a	b
		EAD post-CRM	RWA
1	Total portfolios subject to the Advanced CVA capital charge	2,900,233	857,553
2	(i) VaR component (including the 3×multiplier)		526,600
3	(ii) Stressed VaR component (including the 3×multiplier)		330,953
4	All portfolios subject to the Standardized CVA capital charge	944,749	333,629
5	TOTAL SUBJECT TO THE CVA CAPITAL CHARGE	3,844,982	1,191,183

<September 30, 2022>

(Unit: JPY million)

CCR3: STANDARDIZED APPROACH - CCR EXPOSURES BY REGULATORY PORTFOLIO AND RISK WEIGHTS										
Item		a	b	c	d	e	f	g	g	i
		EAD post-CRM								
	Risk Weight	0%	10%	20%	50%	75%	100%	150%	Other	Total
	Regulatory portfolio									
1	Japan government	—	—	—	—	—	—	—	—	—
2	Foreign government	2,867	—	—	—	—	—	—	—	2,867
3	The bank for internal settlements	—	—	—	—	—	—	—	—	—
4	Local public entities	—	—	—	—	—	—	—	—	—
5	Foreign local public entities and public sector	—	—	—	—	—	—	—	—	—
6	Development banks	—	—	—	—	—	—	—	—	—
7	Japan finance organization for municipalities	—	—	—	—	—	—	—	—	—
8	Non-central government public sector entities	—	—	—	—	—	—	—	—	—
9	Local public sector of real estate	—	—	—	—	—	—	—	—	—
10	Banks and securities dealer	—	—	9,684	192	—	17	—	—	9,894
11	Corporate	—	—	—	—	—	7,664	—	—	7,664
12	Small and medium sized entities and retail	—	—	—	—	—	—	—	—	—
13	Other	—	—	—	—	—	—	—	—	—
14	Total	2,867	—	9,684	192	—	7,681	—	—	20,425

<September 30, 2021>

(Unit: JPY million)

CCR3: STANDARDIZED APPROACH - CCR EXPOSURES BY REGULATORY PORTFOLIO AND RISK WEIGHTS										
Item		a	b	c	d	e	f	g	g	i
		EAD post-CRM								
	Risk Weight	0%	10%	20%	50%	75%	100%	150%	Other	Total
	Regulatory portfolio									
1	Japan government	—	—	—	—	—	—	—	—	—
2	Foreign government	369	—	73,344	115	—	6	—	—	73,835
3	The bank for internal settlements	2	—	—	—	—	—	—	—	2
4	Local public entities	—	—	—	—	—	—	—	—	—
5	Foreign local public entities and public sector	—	—	—	—	—	—	—	—	—
6	Development banks	21	—	—	—	—	—	—	—	21
7	Japan finance organization for municipalities	—	—	—	—	—	—	—	—	—
8	Non-central government public sector entities	—	—	—	—	—	—	—	—	—
9	Local public sector of real estate	—	—	—	—	—	—	—	—	—
10	Banks and securities dealer	—	—	6,845	9	—	5	—	—	6,860
11	Corporate	—	—	—	—	—	17,425	—	—	17,425
12	Small and medium sized entities and retail	—	—	—	—	—	—	—	—	—
13	Other	—	—	—	—	—	—	—	—	—
14	Total	393	—	80,189	125	—	17,437	—	—	98,146

<September 30, 2022>

(Unit: JPY million, number of obligors in the thousands, %)

CCR4: IRB - CCR exposures by portfolio and PD scale								
Item	PD range	a EAD post-CRM	b Average PD	c Number of obligors	d Average LGD	e Average maturity	f Credit RWA	g Weighted average RW (RWA density)
Sovereign								
1	0.00 to <0.15	2,341,977	0.01%	0.1	31.77%	0.3	32,266	1.37%
2	0.15 to <0.25	3,552	0.18%	Less than 100 obligors	45.00%	0.5	862	24.28%
3	0.25 to <0.5	16,642	0.27%	Less than 100 obligors	45.00%	0.6	5,593	33.60%
4	0.5 to <0.75	36	0.57%	Less than 100 obligors	45.00%	1.0	20	56.30%
5	0.75 to <2.50	6,646	0.95%	Less than 100 obligors	45.00%	0.0	3,894	58.59%
6	2.50 to <10.00	—	—	—	—	—	—	—
7	10.00 to <100.00	795	27.14%	Less than 100 obligors	45.00%	0.0	1,800	226.23%
8	100.00 (Default)	—	—	—	—	—	—	—
9	Sub-total	2,369,651	0.03%	0.1	31.92%	0.3	44,437	1.87%
Bank								
1	0.00 to <0.15	5,343,318	0.04%	0.3	22.30%	0.5	379,190	7.09%
2	0.15 to <0.25	189,920	0.18%	Less than 100 obligors	36.24%	1.0	53,614	28.23%
3	0.25 to <0.5	173,984	0.31%	0.1	24.00%	1.0	42,774	24.58%
4	0.5 to <0.75	54,088	0.57%	Less than 100 obligors	15.81%	1.0	17,217	31.83%
5	0.75 to <2.50	260,476	1.54%	Less than 100 obligors	6.97%	0.7	33,062	12.69%
6	2.50 to <10.00	110,595	7.30%	Less than 100 obligors	6.83%	1.8	25,062	22.66%
7	10.00 to <100.00	15,419	27.14%	Less than 100 obligors	25.87%	1.3	21,910	142.09%
8	100.00 (Default)	139	100.00%	Less than 100 obligors	45.00%	1.0	0	0.00%
9	Sub-total	6,147,942	0.32%	0.7	21.81%	0.6	572,832	9.31%
Corporate								
1	0.00 to <0.15	3,019,383	0.05%	4.9	34.93%	0.9	364,515	12.07%
2	0.15 to <0.25	323,773	0.18%	0.5	44.50%	0.9	109,381	33.78%
3	0.25 to <0.5	747,950	0.29%	0.4	20.79%	0.5	173,725	23.22%
4	0.5 to <0.75	1,413,395	0.57%	0.2	7.45%	0.1	159,903	11.31%
5	0.75 to <2.50	451,237	1.16%	0.3	24.76%	0.8	243,091	53.87%
6	2.50 to <10.00	167,050	6.63%	0.2	21.96%	0.8	126,984	76.01%
7	10.00 to <100.00	153,292	27.14%	1.6	22.70%	0.7	199,862	130.38%
8	100.00 (Default)	0	100.00%	Less than 100 obligors	45.00%	1.0	0	0.00%
9	Sub-total	6,276,083	1.12%	8.4	26.17%	0.7	1,377,463	21.94%
Total (sum of portfolios)		14,793,677	0.61%	9.4	25.28%	0.6	1,994,733	13.48%

<September 30, 2021>

(Unit: JPY million, number of obligors in the thousands, %)

CCR4: IRB – CCR exposures by portfolio and PD scale								
Item	PD range	a EAD post- CRM	b Average PD	c Number of obligors	d Average LGD	e Average maturity	f Credit RWA	g Weighted average RW (RWA density)
Sovereign								
1	0.00 to <0.15	1,491,063	0.00%	0.1	44.39%	0.5	19,049	1.27%
2	0.15 to <0.25	6,437	0.19%	Less than 100 obligors	45.00%	0.9	1,854	28.80%
3	0.25 to <0.5	14,850	0.30%	Less than 100 obligors	45.00%	0.6	5,270	35.49%
4	0.5 to <0.75	547	0.60%	Less than 100 obligors	45.00%	0.0	314	57.55%
5	0.75 to <2.50	33,771	0.89%	Less than 100 obligors	45.00%	0.8	22,690	67.18%
6	2.50 to <10.00	—	—	—	—	—	—	—
7	10.00 to <100.00	4	29.00%	Less than 100 obligors	45.00%	0.0	9	231.33%
8	100.00 (Default)	—	—	—	—	—	—	—
9	Sub-total	1,546,673	0.03%	0.1	44.41%	0.5	49,188	3.18%
Bank								
1	0.00 to <0.15	3,500,887	0.05%	0.3	26.50%	0.8	312,084	8.91%
2	0.15 to <0.25	244,324	0.19%	Less than 100 obligors	35.46%	1.3	72,576	29.70%
3	0.25 to <0.5	161,558	0.34%	0.1	20.46%	1.0	30,967	19.16%
4	0.5 to <0.75	131,205	0.60%	Less than 100 obligors	9.65%	0.7	23,736	18.09%
5	0.75 to <2.50	157,304	1.70%	Less than 100 obligors	9.62%	0.9	30,421	19.33%
6	2.50 to <10.00	138,729	4.69%	Less than 100 obligors	7.36%	1.8	30,347	21.87%
7	10.00 to <100.00	10,331	29.00%	Less than 100 obligors	45.00%	0.9	25,797	249.70%
8	100.00 (Default)	165	100.00%	Less than 100 obligors	45.00%	1.0	0	0.00%
9	Sub-total	4,344,505	0.36%	0.8	25.09%	0.9	525,930	12.10%
Corporate								
1	0.00 to <0.15	2,460,880	0.05%	5.1	35.90%	1.0	311,538	12.65%
2	0.15 to <0.25	314,545	0.19%	0.6	44.96%	1.1	113,057	35.94%
3	0.25 to <0.5	321,536	0.31%	0.4	43.92%	1.2	162,933	50.67%
4	0.5 to <0.75	616,780	0.60%	0.2	8.13%	0.2	81,900	13.27%
5	0.75 to <2.50	421,976	1.13%	0.3	19.12%	0.6	168,752	39.99%
6	2.50 to <10.00	206,718	6.57%	0.3	19.21%	0.5	129,717	62.75%
7	10.00 to <100.00	148,295	29.00%	1.4	19.32%	0.4	164,713	111.07%
8	100.00 (Default)	1,958	100.00%	Less than 100 obligors	45.00%	1.0	0	0.00%
9	Sub-total	4,492,690	1.56%	8.6	30.41%	0.8	1,132,614	25.21%
Total (sum of portfolios)		10,383,869	0.83%	9.6	30.27%	0.8	1,707,733	16.44%

Note: “Number of obligors” in column “c” is denoted as “Less than 100 obligors”, where the total count of obligor in any one category is less than 100.

<September 30, 2022>

(Unit: JPY million)

CCR5: COMPOSITION OF COLLATERAL FOR CCR EXPOSURE							
Item		a	b	c	d	e	f
		Collateral used in derivative transactions				Collateral used in SFTs	
		Fair value of collateral received		Fair value of posted collateral		Fair value of collateral received	Fair value of posted collateral
		Segregated	Unsegregated	Segregated	Unsegregated		
1	Cash - domestic currency	-	1,260,556	-	2,054,044	2,657,113	7,189,203
2	Cash - other currencies	679	3,414,055	-	1,907,540	37,943,936	39,259,521
3	Domestic sovereign debt	172,750	308,836	1,108,222	66,121	7,069,665	5,529,092
4	Other sovereign debt	566,027	584,756	20,669	61,322	36,735,124	28,207,504
5	Government agency debt	67	8,313	498	-	1,116,518	3,024,444
6	Corporate bonds	142,822	211,729	7,276	32,086	3,557,147	12,846,767
7	Equity securities	4,391	527,120	2,380	421,656	3,514,816	4,266,284
8	Other collateral	-	18,995	-	-	3,464	49,980
9	Total	886,738	6,334,363	1,139,047	4,542,770	92,597,787	100,372,798

<September 30, 2021>

(Unit: JPY million)

CCR5: COMPOSITION OF COLLATERAL FOR CCR EXPOSURE							
Item		a	b	c	d	e	f
		Collateral used in derivative transactions				Collateral used in SFTs	
		Fair value of collateral received		Fair value of posted collateral		Fair value of collateral received	Fair value of posted collateral
		Segregated	Unsegregated	Segregated	Unsegregated		
1	Cash - domestic currency	-	828,077	-	1,506,741	1,856,909	3,668,418
2	Cash - other currencies	3,238	2,093,555	-	986,694	34,107,837	34,238,095
3	Domestic sovereign debt	68,940	163,305	542,757	65,450	4,004,856	1,992,833
4	Other sovereign debt	274,294	216,599	26,691	110,234	27,258,917	21,621,270
5	Government agency debt	-	14,156	628	-	345,090	108,206
6	Corporate bonds	45,214	101,078	7,245	19,094	8,526,461	22,798,775
7	Equity securities	166,025	487,822	2,627	410,569	3,217,657	4,130,739
8	Other collateral	705	13,058	-	-	3,871	22,800
9	Total	558,418	3,917,654	579,951	3,098,784	79,321,602	88,581,140

<September 30, 2022>

(Unit: JPY million)

CCR6: CREDIT DERIVATIVES EXPOSURES			
Item		a	b
		Protection bought	Protection sold
	Notional		
1	Single-name credit default swaps	8,487,430	8,811,935
2	Index credit default swaps	10,870,577	11,412,538
3	Total return swaps	1,466,948	467,745
4	Credit options	34,012	63,773
5	Other credit derivatives	—	—
6	Total notional	20,858,969	20,755,993
	Fair values		
7	Positive fair value (asset)	196,251	20,905
8	Negative fair value (liability)	(52,498)	(171,606)

<September 30, 2021>

(Unit: JPY million)

CCR6: CREDIT DERIVATIVES EXPOSURES			
Item		a	b
		Protection bought	Protection sold
	Notional		
1	Single-name credit default swaps	7,048,918	7,037,006
2	Index credit default swaps	9,904,873	10,825,939
3	Total return swaps	1,532,540	472,612
4	Credit options	7,706	6,910
5	Other credit derivatives	—	—
6	Total notional	18,494,039	18,342,468
	Fair values		
7	Positive fair value (asset)	29,841	327,738
8	Negative fair value (liability)	(340,403)	(10,177)

(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 quarter end (June 30, 2022)		1,178,689
2	Movement in risk levels	Asset size	(113,420)
3		Credit quality of counterparties	589
4		Model updates (IMM only)	14,051
5		Methodology and policy (IMM only)	14
6		Acquisitions and disposals	—
7		Foreign exchange movements	50,077
8		Other	—
9	RWA as at end of reporting period (September 30, 2022)		1,130,000

<September 30, 2022>

(Unit: JPY million)

CCR8: EXPOSURES TO CENTRAL COUNTERPARTIES			
Item		a	b
		EAD (post-CRM) to CCP	RWA
1	Exposures to QCCPs (total)		172,363
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	5,035,377	100,707
3	(i) OTC derivatives	3,773,718	75,474
4	(ii) Exchange-traded derivatives	845,575	16,911
5	(iii) Securities financing transactions	416,083	8,321
6	(iv) Netting sets where cross-product netting has been approved	—	—
7	Segregated initial margin	—	
8	Non-segregated initial margin	496,631	9,932
9	Pre-funded default fund contributions	155,782	61,723
10	Unfunded default fund contributions	—	—
11	Exposures to non-QCCPs (total)		222,475
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	138,960	102,881
13	(i) OTC derivatives	70,915	63,371
14	(ii) Exchange-traded derivatives	19,939	19,662
15	(iii) Securities financing transactions	48,105	19,847
16	(iv) Netting sets where cross-product netting has been approved	—	—
17	Segregated initial margin	—	
18	Non-segregated initial margin	90,934	90,908
19	Pre-funded default fund contributions	2,294	28,684
20	Unfunded default fund contributions	—	—

<September 30, 2021>

(Unit: JPY million)

CCR8: EXPOSURES TO CENTRAL COUNTERPARTIES			
Item		a	b
		EAD (post-CRM) to CCP	RWA
1	Exposures to QCCPs (total)		126,377
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	3,591,386	71,827
3	(i) OTC derivatives	2,752,012	55,040
4	(ii) Exchange-traded derivatives	445,738	8,914
5	(iii) Securities financing transactions	393,635	7,872
6	(iv) Netting sets where cross-product netting has been approved	—	—
7	Segregated initial margin	—	
8	Non-segregated initial margin	439,390	8,787
9	Pre-funded default fund contributions	153,784	45,761
10	Unfunded default fund contributions	—	—
11	Exposures to non-QCCPs (total)		214,843
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	153,516	126,053
13	(i) OTC derivatives	47,630	47,630
14	(ii) Exchange-traded derivatives	65,033	65,033
15	(iii) Securities financing transactions	40,852	13,389
16	(iv) Netting sets where cross-product netting has been approved	—	—
17	Segregated initial margin	—	
18	Non-segregated initial margin	66,426	66,402
19	Pre-funded default fund contributions	1,790	22,386
20	Unfunded default fund contributions	—	—

(5) Securitization

SEC1: There are no securitization exposures subject to credit risk.

<September 30, 2022>

(Unit: JPY million)

SEC2: SECURITIZATION EXPOSURES IN THE TRADING BOOK										
Item	Type of underlying assets	a	b	c	e	f	g	i	j	k
		Bank acts as originator			Bank acts as sponsor			Banks acts as investor		
		Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total
1	Retail (total) - of which	—	—	—	58,172	—	58,172	74,191	—	74,191
2	Residential mortgage	—	—	—	58,172	—	58,172	70,942	—	70,942
3	Credit card	—	—	—	—	—	—	—	—	—
4	Other retail exposures	—	—	—	—	—	—	3,239	—	3,239
5	re-securitization	—	—	—	—	—	—	9	—	9
6	Wholesale (total) - of which	—	—	—	—	—	—	36,304	87	36,391
7	Loans to corporates	—	—	—	—	—	—	35,731	—	35,731
8	Commercial mortgage	—	—	—	—	—	—	500	87	587
9	Lease and receivables	—	—	—	—	—	—	71	—	71
10	Other wholesale	—	—	—	—	—	—	—	—	—
11	re-securitization	—	—	—	—	—	—	—	—	—

<September 30, 2021>

(Unit: JPY million)

SEC2: SECURITIZATION EXPOSURES IN THE TRADING BOOK										
Item	Type of underlying assets	a	b	c	e	f	g	i	j	k
		Bank acts as originator			Bank acts as sponsor			Banks acts as investor		
		Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total	Traditional	Synthetic	Sub-total
1	Retail (total) - of which	—	—	—	19,411	—	19,411	47,833	—	47,833
2	Residential mortgage	—	—	—	16,019	—	16,019	43,372	—	43,372
3	Credit card	—	—	—	—	—	—	—	—	—
4	Other retail exposures	—	—	—	3,391	—	3,391	4,457	—	4,457
5	re-securitization	—	—	—	—	—	—	3	—	3
6	Wholesale (total) - of which	—	—	—	—	—	—	29,119	—	29,119
7	Loans to corporates	—	—	—	—	—	—	28,031	—	28,031
8	Commercial mortgage	—	—	—	—	—	—	642	—	642
9	Lease and receivables	—	—	—	—	—	—	445	—	445
10	Other wholesale	—	—	—	—	—	—	—	—	—
11	re-securitization	—	—	—	—	—	—	—	—	—

SEC3: There are no securitization exposures subject to credit risk.

SEC4: There are no securitization exposures subject to credit risk.

(6) Market Risk

(Unit: JPY million)

MR1: MARKET RISK UNDER STANDARDIZED APPROACH			
Item		RWA	
		September 30, 2022	September 30, 2021
1	Interest rate risk (general and specific)	—	—
2	Equity risk (general and specific)	—	—
3	Foreign exchange risk	—	—
4	Commodity risk	—	—
	Options		
5	Simplified approach	—	—
6	Delta-plus method	—	—
7	Scenario approach	—	—
8	Securitization	1,217,701	795,254
9	Total	1,217,701	795,254

(Unit: JPY million)

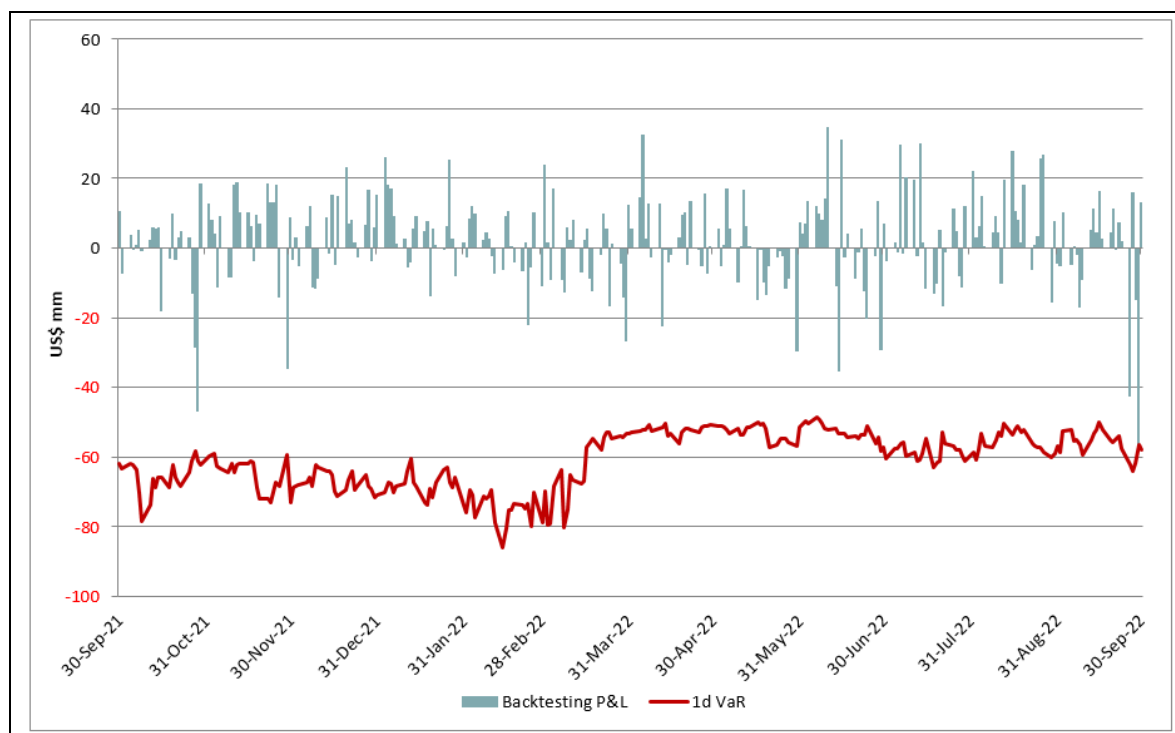
MR2: RWA flow statements of market risk exposures under an IMA							
Item		a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at end of previous quarter end (June 30, 2022)	728,132	1,823,257	1,999,360	152,121		4,702,872
1b	Adjustment to RWA at previous quarter end (1a divided by 1c)	0.93	1.14	1.00	1.00		1.03
1c	Spot RWA as at previous quarter end	779,034	1,595,926	1,999,360	152,121		4,526,442
2	Movement in risk levels	Movement in risk levels	(612,494)	1,040,962	(273,460)	(1,618)	153,388
3		Model updates/changes	937,022	(12,655)	(96,785)	—	827,582
4		Methodology and policy	—	—	—	—	—
5		Acquisitions and disposals	—	—	—	—	—
6		Foreign exchange movements	65,625	156,055	96,878	8,949	327,509
7		Other	—	—	—	—	—
8a	Spot RWA at end of reporting period (September 30, 2022)	1,169,188	2,780,288	1,725,993	159,452		5,834,922
8b	Adjustment to RWA at end of reporting period (8c divided by 8a)	0.93	0.5	1.07	1.00		0.83
8c	RWA at end of reporting period	1,096,043	1,566,316	1,852,849	159,452		4,674,662

(Unit: JPY million)

MR3: IMA VALUES FOR TRADING PORTFOLIOS			
Item		September 30, 2022	September 30, 2021
	VaR (10 day 99%)		
1	Maximum value	35,517	120,352
2	Average value	24,244	29,803
3	Minimum value	17,302	18,095
4	Period end	31,178	40,745
	Stressed VaR (10 day 99%)		
5	Maximum value	74,141	53,332
6	Average value	44,987	23,051
7	Minimum value	23,950	15,111
8	Period end	74,141	23,516
	Incremental Risk Charge (99.9%)		
9	Maximum value	169,984	141,521
10	Average value	149,576	114,684
11	Minimum value	140,160	107,258
12	Period end	148,228	141,521
	Comprehensive Risk capital charge (99.9%)		
13	Maximum value	13,826	9,869
14	Average value	12,236	8,809
15	Minimum value	9,999	8,349
16	Period end	12,756	8,865
17	Floor (standardized measurement method)	12,756	8,865

MR4: Comparison of VaR estimates with gains/losses

There was one back-testing exception for the 250 business days ended 30-Sep-2022.



(7) Interest Rate Risk in Non-trading Book

(1) The loss in economic value due to interest rate shocks (ΔEVE)

As the ΔEVE (Economic Value of Equity) estimated for a parallel shift scenario defined in the relevant disclosure rule, as of end of September 2022, is less than 1% of the consolidated Tier 1 capital, it is deemed immaterial and therefore detailed quantitative disclosure is omitted.

(2) The loss in P&L due to interest rate shocks (ΔNII)

Given the assets and liabilities composition of Nomura Group as described above, the ΔNII (Net Interest Income) is immaterial compared with those of commercial banks operating under the general business model whose balance sheets are mostly composed of loans and deposits in the non-trading book, and therefore detailed quantitative disclosure is omitted.

(8) Macroprudential supervisory measures

CCyB1: Geographical distribution of credit exposures used in the countercyclical buffer

(Unit: JPY million, %)

CCyB1: Geographical distribution of credit exposures used in the countercyclical buffer				
	a	b	c	d
Geographical breakdown	Countercyclical capital buffer rate	Risk-weighted assets used in the computation of the countercyclical capital buffer	Group-specific countercyclical capital buffer rate	Countercyclical buffer amount
Hong Kong SAR	1.00%	37,566		
Luxembourg	0.50%	151,049		
Sweden	1.00%	2,104		
Sum		190,720		
Total		6,136,387	0.01%	1,909,744

Note: As for a column “b”, the geographical location of risk-weighted assets are generally identified according to the concept of ultimate risk. Risk-weighted assets for other assets such as lands and buildings, a part of equities, funds and exposures to banks and corporates are calculated by booking entity basis.

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	-

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	-

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 150,000 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
	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
15	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 percent
19	Coupon / dividend stopper events (12)	Yes
20	Fully discretionary, partially discretionary or mandatory (13)	Fully discretionary
21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (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 224,900 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
	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
15	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 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 2,299 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)		2nd Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	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:JP376260AK94	ISIN:US65535HAP47	ISIN:US65535HAQ20
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 40,000	USD 1,500	USD 1,500
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	03-Sep-19	16-Jan-20	16-Jan-20
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	03-Sep-24	16-Jan-25	16-Jan-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)	0.29%	2.648%	3.103%
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 2025	US Dollar Senior Notes Due 2030	US Dollar Senior Notes Due 2026
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HAR03	ISIN:US65535HAS85	ISIN:US65535HAW97
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 1,000	USD 1,250
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	13-Jul-20	13-Jul-20	12-Jul-21
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	16-Jul-25	16-Jul-30	14-Jul-26
14	Issuer call subject to prior supervisory approval	No	No	No
	First call date and early redemption amount (8)	-	-	-
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)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	1.851%	2.679%	1.653%
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 2028	US Dollar Senior Notes Due 2031	3rd Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN: US65535HAY53	ISIN: US65535HAX70	ISIN:JP376260AM92
3	Governing law(s) of the instrument	New York State Law	New York State Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	Contractual	Contractual	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 Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 1,000	USD 1,000	JPY 120,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	12-Jul-21	12-Jul-21	06-Sep-21
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	14-Jul-28	14-Jul-31	04-Sep-26
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)	2.172%	2.608%	0.28%
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 2027	US Dollar Senior Notes Due 2029	US Dollar Senior Notes Due 2032
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HAZ29	ISIN: US65535HBB42	ISIN: US65535HBA68
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 500	USD 750
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	11-Jan-22	11-Jan-22	11-Jan-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	22-Jan-27	22-Jan-29	22-Jan-32
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)	2.329%	2.71%	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)		US Dollar Senior Notes Due 2025	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:US65535HBE80	ISIN: US65535HBF55	ISIN: US65535HBC25
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 800	USD 500	USD 600
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	06-Jul-22	06-Jul-22	06-Jul-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	03-Jul-25	06-Jul-27	06-Jul-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)	5.099%	5.386%	5.605%
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)		4th Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	5th Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	6th Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:JP376260AN91	ISIN:JP376260BN90	ISIN:JP376260CN99
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 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 42,500	JPY 16,500	JPY 4,500
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	05-Sep-22	05-Sep-22	05-Sep-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	05-Sep-25	03-Sep-27	03-Sep-32
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)	0.6%	0.75%	0.9%
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 210	USD 45	USD 50
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	02-Aug-18	26-Sep-18	28-Sep-18
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	04-Aug-25	26-Sep-25	30-Sep-25
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	4-Nov-19, at par	26-Dec-19, at par	30-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)	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 2,000	USD 180
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	23-Oct-18	31-Oct-18	30-Nov-18
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	23-Oct-23	31-Oct-23	30-Nov-23
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	23-Jan-20, at par	31-Jan-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 30	USD 50	JPY 5,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	30-Nov-18	21-Dec-18	07-Jan-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	28-Nov-25	22-Dec-25	09-Jan-29
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	28-Feb-20, at par	23-Mar-20, at par	7-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 45	USD 18	USD 20
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	11-Jan-19	11-Jan-19	28-Jan-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	11-Jan-24	13-Jan-26	28-Jan-26
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	13-Apr-20, at par	13-Apr-20, at par	28-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 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
15	First call date and early redemption amount (8)	30-Apr-20, at par	12-May-20, at par	22-May-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 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	JPY 5,000	USD 30
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	Fixed	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	USD 70	USD 50
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	31-Mar-22	18-May-22	12-Sep-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	31-Mar-29	18-May-32	13-Sep-27
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	30-Jun-23, at par	18-Aug-23, at par	12-Dec-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	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	-	-	-

Note:

Weighted-average interest rate of capital instruments issued in JPY, which the interest rate is not disclosed, is 0.362% (round to three decimal places).

Weighted-average interest rate of capital instruments issued in USD, which the interest rate is not disclosed, is 4.889% (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	September 30, 2022	June 30, 2022	September 30, 2021
On-balance sheet exposures					
1		On-balance sheet items (excluding derivatives and SFTs, but including collateral)	26,681,491	25,801,599	23,646,912
1a	1	Total consolidated assets as per published financial statements	50,093,517	47,687,892	41,144,819
1b	2	(The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis)	314,408	296,124	230,056
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))	23,097,617	21,590,168	17,267,850
2	7	(Asset amounts deducted in determining Basel III Tier 1 capital)	142,701	140,658	125,961
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	26,538,790	25,660,941	23,520,951
Derivative exposures					
4		Replacement cost associated with all derivatives transactions multiplied by 1.4	3,427,301	3,384,771	1,925,844
5		Add-on amounts for PFE associated with all derivatives transactions multiplied by 1.4	5,069,839	5,215,895	4,564,717
6		Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	2,025,580	1,999,986	1,157,604
7		(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	2,091,403	2,079,267	1,195,226
8		(Exempted CCP leg of client-cleared trade exposures)			
9		Adjusted effective notional amount of written credit derivatives	20,769,703	19,045,899	18,046,879
10		(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	19,317,351	17,684,427	17,035,959
11	4	Total derivative exposures (sum of lines 4 to 10)	9,883,670	9,882,856	7,463,859

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	September 30, 2022	June 30, 2022	September 30, 2021
Securities financing transaction exposures					
12		Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	43,244,813	41,601,560	36,349,602
13		(Netted amounts of cash payables and cash receivables of gross SFT assets)	22,404,113	22,404,113	20,418,176
14		CCR exposure for SFT assets	1,447,686	1,343,791	1,539,739
15		Agent transaction exposures			
16	5	Total securities financing transaction exposures (sum of lines 12 to 15)	22,288,385	20,541,238	17,471,165
Other off-balance sheet exposures					
17		Off-balance sheet exposure at gross notional amount	3,066,652	2,932,626	3,184,239
18		(Adjustments for conversion to credit equivalent amounts)	1,199,872	1,113,931	1,198,348
19	6	Off-balance sheet items (sum of lines 17 and 18)	1,866,779	1,818,694	1,985,890
Capital and total exposures					
20		Tier 1 capital	3,282,893	3,198,067	2,979,328
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	60,577,625	57,903,731	50,441,867
22		Basel III leverage ratio	5.41%	5.52%	5.90%
Basel III leverage ratio (including the deposits with the Bank of Japan)					
		Total exposure	60,577,625	57,903,731	50,441,867
		The deposits with the Bank of Japan	1,438,462	1,215,388	2,201,732
		Total exposures (including the deposits with the Bank of Japan)	62,016,088	59,119,119	52,643,600
		Basel III leverage ratio (including the deposits with the Bank of Japan)	5.29%	5.40%	5.65%

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.

CHAPTER 7 TLAC

(Unit: JPY million, %)

TLAC1: TLAC composition for G-SIBs (at resolution group level)				
Basel III Template No.	Items		a	b
			September 30, 2022	September 30, 2021
Preferred resolution strategy (1)				
The SPE (Single Point of Entry) resolution strategy is considered to be the preferred resolution strategy for Nomura Holdings and its subsidiaries. More concretely, at the time of a stress, following the relevant authority's determination that one or more of the material sub-groups, i.e. Nomura Securities, Nomura Financial Products & Services and Nomura Europe Holdings have reached the point of non-viability, losses incurred to them would be passed to Nomura Holdings, the ultimate holding company. While this could lead to a resolution of Nomura Holdings, the material sub-groups are expected to continue their business as usual under the Specified Bridge Financial Institution, etc. incorporated by the Deposit Insurance Corporation of Japan (DICJ) to which Nomura Holdings transfers its business.				
Regulatory capital elements of TLAC and adjustments (2)				
1	Common Equity Tier 1 capital (CET1) (A)		2,906,132	2,602,705
2	Additional Tier 1 capital (AT1) before TLAC adjustments (B)		376,761	376,622
3	AT1 ineligible as TLAC as issued out of subsidiaries to third parties	(C)	—	—
4	Other adjustments	(D)	1,861	—
5	AT1 instruments eligible under the TLAC framework ((B)-(C)-(D)) (E)		374,900	376,622
6	Tier 2 capital (T2) before TLAC adjustments (F)		437	4,331
7	Amortised portion of T2 instruments where remaining maturity > 1 year	(G)	—	—
8	T2 capital ineligible as TLAC as issued out of subsidiaries to third parties	(H)	—	—
9	Other adjustments	(I)	437	3,950
10	T2 instruments eligible under the TLAC framework ((F)-(G)-(H)-(I)) (J)		—	381
11	TLAC arising from regulatory capital ((A) + (E) + (J)) (K)		3,281,032	2,979,710
Non-regulatory capital elements of TLAC (3)				
12	External TLAC instruments issued directly by the bank and subordinated to excluded liabilities (L)		2,377,377	1,420,153
13	External TLAC instruments issued directly by the bank which are not subordinated to excluded liabilities but meet all other TLAC term sheet requirements			
14	Of which: amount eligible as TLAC after application of the caps			
15	External TLAC instruments issued by funding vehicles prior to 1 January 2024			
16	Eligible ex ante commitments to recapitalise a G-SIB in resolution (M)		429,245	367,579
17	TLAC arising from non-regulatory capital instruments before adjustments ((L) + (M)) (N)		2,806,623	1,787,733
Non-regulatory capital elements of TLAC: adjustments (4)				
18	TLAC before deductions ((K) + (N)) (O)		6,087,655	4,767,443
19	Deductions of exposures between MPE resolution groups that correspond to items eligible for TLAC (not applicable to SPE G-SIBs) (P)		—	—
20	Deduction of investments in own other TLAC liabilities (Q)		64	501

(Unit: JPY million, %)

Basel III Template No.	Items	a	b
		September 30, 2022	September 30, 2021
21	Other adjustments to TLAC (R)	—	—
22	TLAC after deductions ((O)-(P)-(Q)-(R)) (S)	6,087,591	4,766,941
Risk-weighted assets and leverage exposure measure for TLAC purposes (5)			
23	Total risk-weighted assets adjusted as permitted under the TLAC regime (T)	17,169,832	14,703,195
24	Leverage exposure measure (U)	60,577,625	50,441,867
TLAC ratios and buffers (6)			
25	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA) ((S)/(T))	35.45%	32.42%
25a	TLAC as a percentage of RWA	32.44%	29.40%
26	TLAC as a percentage of leverage ratio exposure measure ((S)/(U))	10.04%	9.45%
27	CET1 available after meeting the bank's minimum capital requirements	11.12%	12.29%
28	Total of bank CET1 specific buffer requirements	3.01%	3.02%
29	of which: capital conservation buffer requirement	2.50%	2.50%
30	of which: countercyclical buffer requirement	0.01%	0.02%
31	of which: bank G-SIB/D-SIB additional requirements	0.50%	0.50%
TLAC as a percentage of leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (7)			
	Leverage ratio exposure measure (U)	60,577,625	50,441,867
	The amount of deposits with the Bank of Japan	1,438,462	2,201,732
	Leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (U')	62,016,088	52,643,600
	TLAC as a percentage of leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((S)/(U'))	9.81%	9.05%

<September 30, 2022>

(Unit: JPY million)

TLAC2: Material subgroup entity – creditor ranking at legal entity level									
Nomura Securities Co., Ltd. (non-consolidated)									
			Creditor ranking						Sum
Basel III template No.	Items		1		2		3		
			Most junior				Most senior		
1	Is the resolution entity the creditor/investor?		Yes	-	Yes	-	Yes	-	
2	Description of creditor ranking		Common equity		Long-term subordinated debt/Short-term subordinated debt		Internal TLAC instruments		
3	Total capital and liabilities net of credit risk mitigation (A)		548,106	—	470,000	—	—	—	1,018,106
4	Subset of row 3 that are excluded liabilities (B)		—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		548,106	—	470,000	—	—	—	1,018,106
6	Subset of row 5 that are eligible as TLAC		548,106	—	470,000	—	—	—	1,018,106
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	170,000	—	—	—	170,000
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years	—	—	—	—	—	—	—
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years	—	—	300,000	—	—	—	300,000
10		Subset of row 6 with 10 years ≤ residual maturity,but excluding perpetual securities	—	—	—	—	—	—	—
11		Subset of row 6 that is perpetual securities	548,106	—	—	—	—	—	548,106

<September 30, 2021>

(Unit: JPY million)

TLAC2: Material subgroup entity – creditor ranking at legal entity level									
Nomura Securities Co., Ltd. (non-consolidated)									
			Creditor ranking						Sum
Basel III template No.	Items		1		2		3		
			Most junior				Most senior		
1	Is the resolution entity the creditor/investor?		Yes	-	Yes	-	Yes	-	
2	Description of creditor ranking		Common equity		Long-term subordinated debt/Short-term subordinated debt		Internal TLAC instruments		
3	Total capital and liabilities net of credit risk mitigation (A)		548,106	—	470,000	—	—	—	1,018,106
4		Subset of row 3 that are excluded liabilities (B)	—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		548,106	—	470,000	—	—	—	1,018,106
6		Subset of row 5 that are eligible as TLAC	548,106	—	470,000	—	—	—	1,018,106
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	—	—	—	—	—
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years	—	—	170,000	—	—	—	170,000
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years	—	—	300,000	—	—	—	300,000
10		Subset of row 6 with 10 years ≤ residual maturity,but excluding perpetual securities	—	—	—	—	—	—	—
11		Subset of row 6 that is perpetual securities	548,106	—	—	—	—	—	548,106

<September 30, 2022>

(Unit: JPY million)

TLAC2: Material subgroup entity – creditor ranking at legal entity level									
Nomura Financial Products & Services, Inc. (non-consolidated)									
			Creditor ranking						Sum
Basel III template No.	Items		1		2		3		
			Most junior				Most senior		
1	Is the resolution entity the creditor/investor?		Yes	-	Yes	-	Yes	-	
2	Description of creditor ranking		Common equity		Long-term subordinated debt/Short-term subordinated debt		Internal TLAC instruments		
3	Total capital and liabilities net of credit risk mitigation (A)		353,500	—	298,902	—	—	—	
4		Subset of row 3 that are excluded liabilities (B)	—	—	—	—	—	—	
5	Total capital and liabilities less excluded liabilities ((A)-(B))		353,500	—	298,902	—	—	—	
6	Subset of row 5 that are eligible as TLAC		353,500	—	298,902	—	—	—	
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	223,045	—	—	—	
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years	—	—	—	—	—	—	
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years	—	—	75,857	—	—	—	
10		Subset of row 6 with 10 years ≤ residual maturity,but excluding perpetual securities	—	—	—	—	—	—	
11		Subset of row 6 that is perpetual securities	353,500	—	—	—	—	—	

<September 30, 2021>

(Unit: JPY million)

TLAC2: Material subgroup entity – creditor ranking at legal entity level									
Nomura Financial Products & Services, Inc. (non-consolidated)									
			Creditor ranking						Sum
Basel III template No.	Items		1		2		3		
			Most junior				Most senior		
1	Is the resolution entity the creditor/investor?		Yes	-	Yes	-	Yes	-	
2	Description of creditor ranking		Common equity		Long-term subordinated debt/Short-term subordinated debt		Internal TLAC instruments		
3	Total capital and liabilities net of credit risk mitigation (A)		353,500	—	249,467	—	—	—	602,967
4	Subset of row 3 that are excluded liabilities (B)		—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		353,500	—	249,467	—	—	—	602,967
6	Subset of row 5 that are eligible as TLAC		353,500	—	249,467	—	—	—	602,967
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	—	—	—	—	—
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years	—	—	190,741	—	—	—	190,741
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years	—	—	58,726	—	—	—	58,726
10		Subset of row 6 with 10 years ≤ residual maturity,but excluding perpetual securities	—	—	—	—	—	—	—
11		Subset of row 6 that is perpetual securities	353,500	—	—	—	—	—	353,500

<September 30, 2022>

(Unit: JPY million)

TLAC2: Material subgroup entity – creditor ranking at legal entity level									
Nomura Europe Holdings plc (sub-consolidated)									
			Creditor ranking						Sum
Basel III template No.	Items		1		2		3		
			Most junior				Most senior		
1	Is the resolution entity the creditor/investor?		Yes	-	Yes	-	Yes	-	
2	Description of creditor ranking		Common equity		Tier 2 capital instruments		Internal TLAC instruments		
3	Total capital and liabilities net of credit risk mitigation (A)		491,050	—	312,098	—	173,388	—	976,537
4	Subset of row 3 that are excluded liabilities (B)		—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		491,050	—	312,098	—	173,388	—	976,537
6	Subset of row 5 that are eligible as TLAC		491,050	—	312,098	—	173,388	—	976,537
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	—	—	173,388	—	173,388
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years	—	—	—	—	—	—	—
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years	491,050	—	312,098	—	—	—	803,149
10		Subset of row 6 with 10 years ≤ residual maturity,but excluding perpetual securities	—	—	—	—	—	—	—
11		Subset of row 6 that is perpetual securities	491,050	—	—	—	—	—	491,050

<September 30, 2021>

(Unit: JPY million)

September 30, 2021

Consolidated Financial Statements

TLAC2: Material subgroup entity – creditor ranking at legal entity level									
Nomura Europe Holdings plc (sub-consolidated)									
		Creditor ranking						Sum	
Basel III template No.	Items	1		2		3			
		Most junior				Most senior			
1	Is the resolution entity the creditor/investor?	Yes	-	Yes	-	Yes	-		
2	Description of creditor ranking	Common equity		Tier 2 capital instruments		Internal TLAC instruments			
3	Total capital and liabilities net of credit risk mitigation (A)	380,157	—	241,617	—	—	—	621,774	
4	Subset of row 3 that are excluded liabilities (B)	—	—	—	—	—	—	—	
5	Total capital and liabilities less excluded liabilities ((A)-(B))	380,157	—	241,617	—	—	—	621,774	
6	Subset of row 5 that are eligible as TLAC	380,157	—	241,617	—	—	—	621,774	
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years		—	—	—	—	—	
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years		—	—	—	—	—	
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years		—	—	241,617	—	241,617	
10		Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities		—	—	—	—	—	
11		Subset of row 6 that is perpetual securities		380,157	—	—	—	380,157	

<September 30, 2022>

(Unit: JPY million)

TLAC2: Material subgroup entity – creditor ranking at legal entity level												
Nomura International plc (non-consolidated)												
Basel III template No.		Items	Creditor ranking								Sum	
			1		2		3		4			
			Most junior						Most senior			
1	Is the resolution entity the creditor/investor?		Yes	-	Yes	-	Yes	-	Yes	-		
2	Description of creditor ranking		Common equity		Tier 2 capital instruments		Long-term subordinated debt/Short-term subordinated debt		Internal TLAC instruments			
3	Total capital and liabilities net of credit risk mitigation (A)		472,295	—	182,057	—	354,000	—	—	—		1,008,353
4	Subset of row 3 that are excluded liabilities (B)		—	—	—	—	—	—	—	—		—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		472,295	—	182,057	—	354,000	—	—	—	1,008,353	
6	Subset of row 5 that are eligible as TLAC		472,295	—	182,057	—	354,000	—	—	—	1,008,353	
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	—	—	354,000	—	—	—	354,000	
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years	—	—	—	—	—	—	—	—	—	
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years	—	—	182,057	—	—	—	—	—	182,057	
10		Subset of row 6 with 10 years ≤ residual maturity,but excluding perpetual securities	—	—	—	—	—	—	—	—	—	
11		Subset of row 6 that is perpetual securities	472,295	—	—	—	—	—	—	—	472,295	

<September 30, 2021>

(Unit: JPY million)

TLAC2: Material subgroup entity – creditor ranking at legal entity level										
Nomura International plc (non-consolidated)										
		Creditor ranking								Sum
Basel III template No.	Items	1		2		3		4		
		Most junior						Most senior		
1	Is the resolution entity the creditor/investor?	Yes	-	Yes	-	Yes	-	Yes	-	
2	Description of creditor ranking	Common equity		Tier 2 capital instruments		Long-term subordinated debt/Short-term subordinated debt		Internal TLAC instruments		
3	Total capital and liabilities net of credit risk mitigation (A)	365,637	—	140,943	—	117,453	—	—	—	
4	Subset of row 3 that are excluded liabilities (B)	—	—	—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))	365,637	—	140,943	—	117,453	—	—	—	624,033
6	Subset of row 5 that are eligible as TLAC	365,637	—	140,943	—	117,453	—	—	—	624,033
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	—	—	117,453	—	—	117,453
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years	—	—	—	—	—	—	—	—
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years	—	—	140,943	—	—	—	—	140,943
10		Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	—	—	—	—	—	—	—	—
11		Subset of row 6 that is perpetual securities	365,637	—	—	—	—	—	—	—

Note: Nomura Europe Holdings plc and Nomura International plc are required to maintain internal Minimum Requirement for Own Funds and Eligible Liabilities (“MREL”) resources under the MREL regulation set by the Bank of England. These amounts are included under “Tier 2 capital instruments” and “Long-term subordinated debt/Short-term subordinated debt”.

<September 30, 2022>

(Unit: JPY million)

TLAC3: Resolution entity – creditor ranking at legal entity level							
Nomura Holdings, Inc.			Creditor ranking				Sum
Basel III template No.	Items		1	2	3	4	
			Most junior			Most senior	
1	Description of creditor ranking		Common equity	Additional Tier 1 capital instruments	Tier 2 capital instruments	Unsecured senior debts	
2	Total capital and liabilities net of credit risk mitigation (A)		1,154,169	374,900	—	4,090,048	5,619,117
3	Subset of row 2 that are excluded liabilities (B)		—	—	—	27,575	27,575
4	Total capital and liabilities less excluded liabilities ((A) - (B))		1,154,169	374,900	—	4,062,472	5,591,542
5	Subset of row 4 that are eligible as TLAC		1,154,169	374,900	—	2,377,377	3,906,446
6	Residual maturity	Subset of row 5 with 1 year ≤ residual maturity < 2 years	—	—	—	107,844	107,844
7		Subset of row 5 with 2 years ≤ residual maturity < 5 years	—	—	—	1,272,124	1,272,124
8		Subset of row 5 with 5 years ≤ residual maturity < 10 years	—	—	—	997,408	997,408
9		Subset of row 5 with 10 years ≤ residual maturity, but excluding perpetual securities	—	—	—	—	—
10		Subset of row 5 that is perpetual securities	1,154,169	374,900	—	—	1,529,069

<September 30, 2021>

(Unit: JPY million)

TLAC3: Resolution entity – creditor ranking at legal entity level						
Nomura Holdings, Inc.		Creditor ranking				Sum
Basel III template No.	Items	1	2	3	4	
		Most junior			Most senior	
1	Description of creditor ranking	Common equity	Additional Tier 1 capital instruments	Tier 2 capital instruments	Unsecured senior debts	
2	Total capital and liabilities net of credit risk mitigation (A)	1,154,169	375,000	3,950	3,066,684	4,599,803
3	Subset of row 2 that are excluded liabilities (B)	—	—	—	16,909	16,909
4	Total capital and liabilities less excluded liabilities ((A) - (B))	1,154,169	375,000	3,950	3,049,774	4,582,893
5	Subset of row 4 that are eligible as TLAC	1,154,169	375,000	—	1,420,153	2,949,322
6	Residual maturity	Subset of row 5 with 1 year ≤ residual maturity < 2 years	—	—	—	102,237
7		Subset of row 5 with 2 years ≤ residual maturity < 5 years	—	—	—	766,726
8		Subset of row 5 with 5 years ≤ residual maturity < 10 years	—	—	—	551,189
9		Subset of row 5 with 10 years ≤ residual maturity, but excluding perpetual securities	—	—	—	—
10		Subset of row 5 that is perpetual securities	1,154,169	375,000	—	1,529,169

Note: Tier2 capital instruments include eligible Tier2 capital instruments subject to phase-out arrangements.

Internal transactions are excluded from unsecured senior debts.

Excluded liabilities are recognized conservatively after taking into account the quantitative materiality.

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, 2nd Quarter)		Highest designated parent company's previous quarterly period (Fiscal year ended March 2023, 1st Quarter)	
High quality liquid assets (1)					
1	Total high quality liquid assets	5,893,472		5,629,781	
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	640,340	116,364	593,636	104,846
3	Out of which, stable deposits	—	—	—	—
4	Out of which, less stable deposits	640,340	116,364	593,636	104,846
5	Cash outflows related to unsecured wholesale funding	2,635,123	2,330,275	2,462,391	2,167,734
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	1,911,046	1,606,198	1,854,399	1,559,742
8	Out of which, debt securities	724,077	724,077	607,992	607,992
9	Cash outflows related to secured funding, etc.		3,306,389		2,871,568
10	Cash outflows related to the derivatives, funding programs, and credit and liquidity facilities	2,682,924	2,225,102	2,594,413	2,184,573
11	Out of which, cash outflows related to the derivative transaction, etc.	2,026,970	2,026,970	1,998,621	2,000,076
12	Out of which, cash outflows related to funding programs	—	—	—	—
13	Out of which, cash outflows related to credit and liquidity facilities	655,954	198,132	595,792	184,497
14	Cash outflows based on obligations to provide funds, etc.	3,912,339	822,079	4,054,090	835,137
15	Cash outflows related to contingencies	681,804	308,896	620,120	282,661
16	Total cash outflows		9,109,105		8,446,519
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.	34,753,117	2,695,840	33,246,613	2,531,301
18	Cash inflows related to collection of loans, etc.	1,855,838	1,711,044	1,415,001	1,306,932
19	Other cash inflows	4,395,809	1,657,385	4,246,746	1,616,457
20	Total cash inflows	41,004,765	6,064,269	38,908,360	5,454,690
Consolidated liquidity coverage ratio (4)					
21	Total high quality liquid assets allowed to be included		5,893,472		5,629,781
22	Net cash outflows		3,044,837		2,991,829
23	Consolidated liquidity coverage ratio		194.8%		189.4%
24	Number of data used to calculate averages	62		61	

CHAPTER 2 QUALITATIVE DISCLOSURE ON LIQUIDITY COVERAGE RATIO

1. Consolidated Liquidity Coverage Ratio Fluctuations Explained in a Chronological Order

For the second quarter of the year ended March 31, 2023, the daily average of Nomura Group's total high quality liquid assets increased by 263,691 million yen to 5,893,472 million yen compared with the first quarter, cash outflows related to secured funding, etc. increased by 434,821 million yen to 3,306,389 million yen compared with the first quarter, cash outflows related to unsecured wholesale funding increased by 162,541 million yen to 2,330,275 million yen compared with the first quarter, cash inflows related to collection of loans, etc. increased by 404,112 million yen to 1,711,044 million yen compared with the first quarter, Cash inflows related to secured investments, etc. increased by 164,539 million yen to 2,695,840 million yen compared with the first quarter, and total net cash outflows increased by 53,008 million yen to 3,044,837 million yen compared with the first quarter.

As a result, for the second quarter of the year ended March 31, 2023, the daily average of the consolidated liquidity coverage ratio was at 194.8%.

The main factors causing fluctuation in Nomura Group's consolidated liquidity coverage ratio are changes in trading inventory holdings and related secured financing transactions. In addition, collection of loans and redemption of unsecured wholesale funding also contribute to LCR fluctuation.

2. Assessment of the Levels of the Consolidated Liquidity Coverage Ratio

The daily average of Nomura Group's consolidated liquidity coverage ratio for the second quarter of the year ended March 31, 2023, sufficiently exceeded the minimum level required by the law.

At Nomura Group, we establish the risk appetite for the consolidated liquidity coverage ratio and ensure that the consolidated liquidity coverage ratio sufficiently exceeds the minimum level required by the law on a daily basis.

3. Composition of the Stock of High Quality Liquid Assets

There were no significant movements in the composition of the stock of high quality liquid assets.

4. Other Matters Relating to Consolidated Liquidity Coverage Ratio

There are no other matters of significance to note.

CHAPTER 3 QUANTITATIVE DISCLOSURE ON NET STABLE FUNDING RATIO

(Unit: JPY million; %)

Item		Highest designated parent company's current quarterly period (Fiscal year ended March 2023, 2nd Quarter)					Highest designated parent company's previous quarterly period (Fiscal year ended March 2023, 1st 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	3,536,691	—	—	—	3,536,691	3,427,828	—	—	—	3,427,828
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	3,536,691	—	—	—	3,536,691	3,427,828	—	—	—	3,427,828
3	Capital instruments not included above	—	—	—	—	—	—	—	—	—	—
4	Funding from retail and small business customers	226,193	236,430	113,283	13,854	532,168	249,632	208,381	104,674	13,781	520,200
5	Out of which, stable deposits	—	—	—	—	—	—	—	—	—	—
6	Out of which, less stable deposits	226,193	236,430	113,283	13,854	532,168	249,632	208,381	104,674	13,781	520,200
7	Wholesale funding	3,448,400	16,587,426	1,086,569	9,911,480	11,461,934	3,108,383	16,130,574	889,686	9,393,916	10,803,551
8	Out of which, an qualifying operational deposit	—	—	—	—	—	—	—	—	—	—
9	Out of which, other wholesale funding	3,448,400	16,587,426	1,086,569	9,911,480	11,461,934	3,108,383	16,130,574	889,686	9,393,916	10,803,551
10	Interdependent liabilities	—	—	—	—	—	—	—	—	—	—
11	Other liabilities	9,654,931	3,198,191	73,065	365,271	206,071	9,546,686	2,953,153	40,859	192,953	273,025
12	Out of which, derivative liabilities				260,060					—	
13	Out of which, all other liabilities not included above	9,654,931	3,198,191	73,065	105,211	206,071	9,546,686	2,953,153	40,859	192,953	273,025
14	Total available stable funding					15,736,865					15,024,604
Required stable funding (2)											
15	Current assets					1,540,851					1,450,902
16	Deposits held at financial institutions for operational purposes	204,280	9,753	—	—	107,017	94,580	7,425	—	—	51,002
17	Loans, repo type transaction, securities and other similar items	2,873,517	21,438,078	1,886,659	4,821,064	8,800,473	2,661,246	20,277,758	1,527,818	4,518,624	8,310,574
18	Out of which, loans or repo type transaction to financial institutions secured by Level 1 collateral	129	13,324,876	47,673	50,580	290,432	121	11,462,527	65,704	57,177	221,837
19	Out of which, loans or repo type transaction to financial institutions not included in Item 18	1,209,091	6,285,363	872,252	2,194,115	3,833,485	1,004,705	6,575,453	654,235	1,945,666	3,532,804
20	Out of which, loans or repo type transaction (not included in Item 18, 19 and 22)	116,547	1,665,884	336,055	828,713	1,397,610	117,697	2,018,883	272,452	757,459	1,289,087
21	Out of which, assets that would qualify for the 35% or lower risk weight	—	1,439	—	36,792	23,915	—	805	1,267	31,672	20,587
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	1,547,749	161,955	630,678	1,747,657	3,278,947	1,538,721	220,895	535,428	1,758,322	3,266,846
25	Interdependent assets	—	—	—	—	—	—	—	—	—	—

Item		Highest designated parent company's current quarterly period (Fiscal year ended March 2023, 2nd Quarter)					Highest designated parent company's previous quarterly period (Fiscal year ended March 2023, 1st 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	497,137	406,359	—	3,178,770	3,341,905	487,940	584,227	—	2,959,744	3,140,529
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)				2,226,675	1,892,674				2,047,704	1,740,548
29	Out of which, derivative assets				—	—				104,131	104,131
30	Out of which, derivative liabilities (gross of variation margin posted)				242,635	242,635				210,634	210,634
31	Out of which, assets or capital not included above	497,137	406,359	—	709,459	1,206,596	487,940	584,227	—	597,275	1,085,216
32	On balance-sheet items				1,297,887	252,953				1,267,721	230,809
33	Total required stable funding					14,043,200					13,183,816
34	Consolidated net stable funding ratio					112.0%					113.9%

CHAPTER 4 QUALITATIVE DISCLOSURE ON NET STABLE FUNDING RATIO

1. Consolidated Net Stable Funding Ratio Fluctuations Explained in a Chronological Order

As of September 30, 2022, Nomura Group's total available stable funding increased by 712,261 million yen to 15,736,865 million yen compared with the first quarter, and total required stable funding increased by 859,384 million yen to 14,043,200 million yen compared with the first quarter. Available stable funding related to wholesale funding increased by 658,383 million yen to 11,461,934 million yen compared with the first quarter, required stable funding related to loans, repo type transaction, securities and other similar items increased by 489,900 million yen to 8,800,473 million yen compared with the first quarter, required stable funding related to other assets etc. increased by 201,376 million yen to 3,341,905 million yen compared with the first quarter.

As a result, as of September 30, 2022, the consolidated net stable funding ratio was at 112.0%.

The main factors causing fluctuation in Nomura Group's consolidated net stable funding ratio are movements of the balance sheet from unsecured or secured funding transaction, trading inventory holdings, unsecured loans, secured investment and derivatives transactions with clients.

2. Adoption of Exemption for Interdependent Asset and Liability

There are no such cases in Nomura Group's consolidated net stable funding ratio.

3. Other Matters Relating to Consolidated Net Stable Funding Ratio

Nomura Group's consolidated net stable funding ratio as of September 30, 2022 exceeded the minimum level required by the law, and appropriate stable funding has been kept to cover assets such as trading inventory held for our business activity.

At Nomura Group, we establish the risk appetite for the consolidated net stable funding ratio and ensure that the consolidated net stable funding ratio sufficiently exceeds the minimum level required by the law.

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.

