

**Pillar 3 Regulatory Capital and
Liquidity Requirements Disclosures
for the quarterly period ended September 30, 2023**

Nomura Holdings, Inc.

Note : As at April 12, 2024, figures disclosed are modified
As at April 30, 2025, figures disclosed are modified

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PART 1: NHI Consolidated Regulatory Capital Disclosures

CHAPTER 1 DISCLOSURE ON CAPITAL ITEMS

(Unit: JPY million, %)

CC1: Composition of regulatory capital				
Basel III template No.	Item	a		b
		September 30, 2023	June 30, 2023	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	2,845,473	2,843,847	
1a	out of which, capital and capital surplus	1,285,334	1,275,228	1a
2	out of which, retained earnings	1,639,513	1,628,286	2
1c	out of which, investments in own shares (-)	79,375	59,667	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	442,562	418,102	3
5	Adjusted amount of minority interests related to Common Equity Tier 1 capital	—	—	
6	Common Equity Tier 1 capital before regulatory adjustments (A)	3,288,035	3,261,949	
Common Equity Tier 1 Capital: Regulatory Adjustments(2)				
8+9	Intangibles other than mortgage-servicing rights (net of related tax liability)	160,673	151,743	
8	out of which, goodwill (net of related tax liability, including those equivalent)	35,574	34,931	
9	out of which, intangibles other than goodwill and mortgage-servicing rights	125,099	116,812	
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability)	1,820	4,257	
11	Cash flow hedge reserve	—	—	
12	Shortfall of provisions to expected losses	46,018	38,857	
13	Securitization gain on sale	—	—	
14	Own credit valuation	64,119	86,202	
15	Defined-benefit pension fund net assets	9,163	9,121	
16	Investments in own shares (if not already netted off paid-in capital on reported balance sheet)	491	674	
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, 2023	June 30, 2023	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)	282,287	290,856		
Common Equity Tier 1 Capital					
29	Common Equity Tier 1 capital ((A) - (B)) (C)	3,005,748	2,971,093		
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	374,400	
		Additional Tier 1 instruments issued by special purpose vehicle, etc.	—	—	
34-35		Adjusted amount of minority interests related to Additional Tier 1 capital	1,693	1,517	
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)	376,693	375,917	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2023	June 30, 2023	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)	376,693	375,917	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	3,382,441	3,347,011	
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	398	357	
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)	398	357	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2023	June 30, 2023	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)	398	357	
Total Capital				
59	Total capital ((G) + (J)) (K)	3,382,840	3,347,368	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	18,212,210	17,833,741	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	16.50%	16.65%	
62	Consolidated Tier 1 ratio ((G) / (L))	18.57%	18.76%	
63	Consolidated total capital ratio ((K) / (L))	18.57%	18.76%	
64	Total of group CET1 specific buffer requirements (%)	3.25%	3.13%	
65	Of which: capital conservation buffer requirement (%)	2.50%	2.50%	
66	Of which: countercyclical buffer requirement (%)	0.25%	0.13%	
67	Of which: G-SIB and/or D-SIB additional requirements (%)	0.50%	0.50%	
68	Common Equity Tier 1 available after meeting the group's minimum capital requirements (%)	10.57%	10.76%	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2023	June 30, 2023	Reference numbers of CC2
Amounts below the Thresholds for Deduction(8)				
72	Non-significant investments in the capital instruments of other financial institutions	184,164	169,969	
73	Significant investments in the common stock of financial institutions	221,862	177,775	
74	Mortgage-servicing rights (net of related tax liability)	—	—	
75	Deferred tax assets arising from temporary differences (net of related tax liability)	8,905	8,424	
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	6,341	6,322	
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	41,724	40,445	
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)	17,046	19,036	

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2022
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
1a	out of which, capital and capital surplus	1,281,790
2	out of which, retained earnings	1,605,082
1c	out of which, investments in own shares (-)	119,869
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
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
Common Equity Tier 1 Capital: Regulatory Adjustments(2)		
8+9	Intangibles other than mortgage-servicing rights (net of related tax liability)	122,578
8	out of which, goodwill (net of related tax liability, including those equivalent)	17,188
9	out of which, intangibles other than goodwill and mortgage-servicing rights	105,389
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability)	2,401
11	Cash flow hedge reserve	—
12	Shortfall of provisions to expected losses	7,820
13	Securitization gain on sale	—
14	Own credit valuation	110,657
15	Defined-benefit pension fund net assets	9,619
16	Investments in own shares (if not already netted off paid-in capital on reported balance sheet)	282
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, 2022
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
Common Equity Tier 1 Capital			
29		Common Equity Tier 1 capital ((A) – (B)) (C)	2,906,132
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
		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
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

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2022
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
Tier1 Capital		
45	Tier 1 capital ((C) + (F)) (G)	3,282,893
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
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

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2022
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
Total Capital		
59	Total capital ((G) + (J)) (K)	3,283,331
Risk-Weighted Assets(6)		
60	Total risk-weighted assets (L)	17,169,832
Capital Ratios and buffers(7)		
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	16.92%
62	Consolidated Tier 1 ratio ((G) / (L))	19.12%
63	Consolidated total capital ratio ((K) / (L))	19.12%
64	Total of group CET1 specific buffer requirements (%)	3.01%
65	Of which: capital conservation buffer requirement (%)	2.50%
66	Of which: countercyclical buffer requirement (%)	0.01%
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 (%)	11.12%

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2022
Amounts below the Thresholds for Deduction(8)		
72	Non-significant investments in the capital instruments of other financial institutions	183,129
73	Significant investments in the common stock of financial institutions	154,688
74	Mortgage-servicing rights (net of related tax liability)	—
75	Deferred tax assets arising from temporary differences (net of related tax liability)	3,000
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	5,745
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	40,642
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

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 187 companies as of September 30, 2023.

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, 2023, the following companies fall under (ii):

Nomura Reinsurance ICC Limited, (Guernsey, insurance business, total assets of 0.06 billion yen and net assets of 0.06 billion yen);

Nomura Reinsurance 1 IC Limited (Guernsey, insurance business, total assets of 119.6 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 1.7 billion yen and net assets of 1.7 billion yen);

Nomura Americas Re. Ltd. (Bermuda, insurance business, total assets of 295.0 billion yen and net assets of 7.7 billion yen);

Nomura Americas US Re Ltd. (Bermuda, insurance business, total assets of 4.5 billion yen and net assets of 4.5 billion yen), as well as 1,383 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, 2023>

(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	4,105,049	4,069,861	
Time deposits	454,861	454,861	
Deposits with stock exchanges and other segregated cash	316,894	316,894	
Loans receivable	4,724,587	4,656,029	
Receivables from customers	340,112	337,858	
Receivables from other than customers	1,052,927	1,041,150	
Allowance for doubtful accounts	(5,780)	(5,780)	
Securities purchased under agreements to resell	16,973,370	16,973,370	
Securities borrowed	4,796,490	4,796,490	
Trading assets	19,520,628	18,469,481	
Private equity investments	111,212	66,098	
Office buildings, land, equipment and facilities	462,872	432,286	
Non-trading debt securities	390,620	309,524	
Investments in equity securities	106,421	106,421	
Investments in and advances to affiliated companies	450,359	450,359	
Other	1,014,663	1,011,053	
Total Assets	54,815,292	53,485,961	
Liabilities			
Short-term borrowings	1,065,078	989,169	
Payables to customers	1,328,775	1,328,775	
Payables to other than customers	2,560,593	2,560,462	
Deposits received at banks	2,064,278	2,064,278	
Securities sold under agreements to repurchase	18,591,260	18,552,566	
Securities loaned	1,739,100	1,745,096	
Other secured borrowings	291,383	291,383	
Trading liabilities	11,141,358	11,248,418	
Other liabilities	1,219,157	1,122,238	
Long-term borrowings	11,442,057	10,727,223	
Total Liabilities	51,443,044	50,629,612	
Equity			
Common stock	594,492	594,492	1a
Additional paid-in capital	690,841	690,841	1a
Retained earnings	1,642,918	1,639,636	2
Accumulated other comprehensive income	442,562	442,562	3
Common stock held in treasury	(79,375)	(79,375)	1c
Noncontrolling interests	80,808	80,808	
Total equity	3,372,248	3,368,966	
Total liabilities and equity	54,815,292	53,998,578	

<June 30, 2023>

(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	4,051,660	4,011,681	
Time deposits	381,110	381,110	
Deposits with stock exchanges and other segregated cash	326,950	326,950	
Loans receivable	4,393,935	4,323,401	
Receivables from customers	338,779	325,592	
Receivables from other than customers	866,732	918,876	
Allowance for doubtful accounts	(5,947)	(5,947)	
Securities purchased under agreements to resell	14,787,617	14,787,617	
Securities borrowed	4,357,488	4,357,488	
Trading assets	20,516,523	19,468,142	
Private equity investments	113,469	76,827	
Office buildings, land, equipment and facilities	460,044	429,396	
Non-trading debt securities	362,133	281,037	
Investments in equity securities	98,214	98,214	
Investments in and advances to affiliated companies	417,498	417,498	
Other	1,027,029	1,024,267	
Total Assets	52,493,240	51,222,155	
Liabilities			
Short-term borrowings	827,318	772,419	
Payables to customers	1,522,697	1,522,697	
Payables to other than customers	2,444,351	2,444,102	
Deposits received at banks	2,137,388	2,137,388	
Securities sold under agreements to repurchase	16,405,548	16,373,800	
Securities loaned	1,610,217	1,616,223	
Other secured borrowings	345,929	345,929	
Trading liabilities	11,750,705	11,844,321	
Other liabilities	1,130,374	1,021,337	
Long-term borrowings	10,972,871	10,281,489	
Total Liabilities	49,147,401	48,359,710	
Equity			
Common stock	594,492	594,492	1 a
Additional paid-in capital	680,735	680,735	1 a
Retained earnings	1,631,771	1,628,489	2
Accumulated other comprehensive income	418,102	418,102	3
Common stock held in treasury	(59,667)	(59,667)	1 c
Noncontrolling interests	80,403	80,403	
Total equity	3,345,838	3,342,556	
Total liabilities and equity	52,493,240	51,702,267	

<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	1a
Additional paid-in capital	687,297	687,297	1a
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)	1c
Noncontrolling interests	64,327	64,327	
Total equity	3,227,301	3,223,819	
Total liabilities and equity	51,531,980	50,736,483	

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, 2023
Equity investments in funds - look-through approach	-
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%	62,652
Equity investments in funds - fall-back approach 1250%	6,078

(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

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, 2023	June 30, 2023	March 31, 2023	December 31, 2022	September 30, 2022
Available capital						
1	Common Equity Tier 1 (CET1)	3,005,748	2,971,093	2,828,797	2,871,061	2,906,132
2	Tier 1	3,382,441	3,347,011	3,203,714	3,247,793	3,282,893
3	Total capital	3,382,840	3,347,368	3,204,118	3,248,223	3,283,331
RWA						
4	RWA	18,212,210	17,833,741	17,323,921	17,934,115	17,169,832
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	16.50%	16.65%	16.32%	16.00%	16.92%
6	Tier 1 ratio (%)	18.57%	18.76%	18.49%	18.10%	19.12%
7	Total capital ratio (%)	18.57%	18.76%	18.49%	18.11%	19.12%
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 (%)	0.25%	0.13%	0.12%	0.11%	0.01%
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 (%)	3.25%	3.13%	3.12%	3.11%	3.01%
12	CET1 available after meeting the bank’s minimum capital requirements (%)	10.57%	10.76%	10.49%	10.11%	11.12%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	65,283,968	61,835,108	56,865,053	58,706,412	60,577,625
14	Basel III leverage ratio (%) (row 2 / row 13)	5.18%	5.41%	5.63%	5.53%	5.41%

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	e
		Fiscal year ended March 2024, 2nd Quarter	Fiscal year ended March 2024, 1st Quarter	Fiscal year ended March 2023, 4th Quarter	Fiscal year ended March 2023, 3rd Quarter	Fiscal year ended March 2023, 2nd Quarter
Liquidity Coverage Ratio						
15	Total HQLA	6,035,514	6,479,694	6,529,743	5,895,882	5,893,472
16	Total net cash outflow	3,130,968	3,142,419	3,225,612	3,274,287	3,044,837
17	LCR ratio (%)	193.7%	207.1%	203.8%	181.1%	194.8%
Net Stable Funding Ratio						
18	Available stable funding	17,449,924	16,719,876	15,971,165	15,323,658	15,736,865
19	Required stable funding	15,742,822	14,823,098	13,465,716	12,756,056	14,043,200
20	NSFR ratio (%)	110.8%	112.7%	118.6%	120.1%	112.0%

(Unit: JPY million, %)

KM2: Key metrics - TLAC requirements (at resolution group level)						
Basel III template No.		a	b	c	d	e
		September 30, 2023	June 30, 2023	March 31, 2023	December 31, 2022	September 30, 2022
1	Total loss-absorbing capacity (TLAC) available	6,756,476	6,402,186	6,046,709	5,880,071	6,087,591
2	Total RWA at the level of the resolution group	18,212,210	17,833,741	17,323,921	17,934,115	17,169,832
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	37.09%	35.89%	34.90%	32.78%	35.45%
3a	TLAC as a percentage of RWA	33.84%	32.76%	31.78%	29.67%	32.44%
4	Leverage ratio exposure measure at the level of the resolution group	65,283,968	61,835,108	56,865,053	58,706,412	60,577,625
5	TLAC as a percentage of leverage ratio exposure measure	10.34%	10.35%	10.63%	10.01%	10.04%
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, 2023	June 30, 2023	September 30, 2023	June 30, 2023
1	Credit risk (excluding counterparty credit risk) (CCR)	2,180,327	2,090,709	181,032	173,542
2	Of which standardized approach (SA)	456,734	434,870	36,538	34,789
3	Of which IRB approach	1,376,217	1,309,438	116,703	111,040
	Of which significant investments in commercial entities	—	—	—	—
	Of which lease exposures with residual value	—	—	—	—
	Other	347,375	346,400	27,790	27,712
4	Counterparty credit risk	3,644,339	3,577,706	301,430	295,589
5	Of which standardized approach for counterparty credit risk (SACCR)	625,427	591,841	52,914	49,974
6	Of which internal model method (IMM)	1,071,166	1,053,146	90,834	89,306
	Of which credit value adjustment (CVA)	1,127,076	1,134,003	90,166	90,720
	Of which exposures to CCP	432,914	445,759	34,633	35,660
	Other	387,755	352,955	32,881	29,927
7	Equity positions in banking book under market-based approach	1,915,263	1,885,310	162,414	159,874
8	Equity investments in funds - look-through approach	—	141,812	—	12,025
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%	250,609	223,050	21,251	18,914
10	Equity investments in funds - fall-back approach 1250%	75,976	76,054	6,078	6,084
11	Unsettled trade	6,811	7,242	576	611
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, 2023	June 30, 2023	September 30, 2023	June 30, 2023
16	Market risk	6,575,210	6,339,777	526,016	507,182
17	Of which standardized approach (SA)	1,214,358	1,083,992	97,148	86,719
18	Of which internal model approaches (IMM)	5,360,851	5,255,785	428,868	420,462
19	Operational risk	2,615,675	2,667,507	209,254	213,400
20	Of which Basic Indicator Approach	—	—	—	—
21	Of which standardized approach	2,615,675	2,667,507	209,254	213,400
22	Of which advanced measurement approach	—	—	—	—
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	576,921	465,501	48,922	39,474
	Amounts included in RWA according to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying 1.06 scaling factor)	18,212,210	17,833,741	1,456,976	1,426,699

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		September 30, 2023	September 30, 2022	September 30, 2023	September 30, 2022
1	Credit risk (excluding counterparty credit risk) (CCR)	2,180,327	1,963,076	181,032	162,782
2	Of which standardized approach (SA)	456,734	419,548	36,538	33,563
3	Of which IRB approach	1,376,217	1,195,187	116,703	101,351
	Of which significant investments in commercial entities	—	—	—	—
	Of which lease exposures with residual value	—	—	—	—
	Other	347,375	348,339	27,790	27,867
4	Counterparty credit risk	3,644,339	3,482,477	301,430	288,172
5	Of which standardized approach for counterparty credit risk (SACCR)	625,427	551,314	52,914	46,705
6	Of which internal model method (IMM)	1,071,166	1,130,000	90,834	95,824
	Of which credit value adjustment (CVA)	1,127,076	1,083,190	90,166	86,655
	Of which exposures to CCP	432,914	394,838	34,633	31,587
	Other	387,755	323,133	32,881	27,401
7	Equity positions in banking book under market-based approach	1,915,263	1,945,118	162,414	164,946
8	Equity investments in funds - look-through approach	—	104,862	—	8,892
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%	250,609	306,588	21,251	25,998
10	Equity investments in funds - fall-back approach 1250%	75,976	135,863	6,078	10,869
11	Unsettled trade	6,811	21,682	576	1,820
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, 2023	September 30, 2022	September 30, 2023	September 30, 2022
16	Market risk	6,575,210	5,892,363	526,016	471,389
17	Of which standardized approach (SA)	1,214,358	1,217,701	97,148	97,416
18	Of which internal model approaches (IMM)	5,360,851	4,674,662	428,868	373,972
19	Operational risk	2,615,675	2,566,057	209,254	205,284
20	Of which Basic Indicator Approach	—	—	—	—
21	Of which standardized approach	2,615,675	2,566,057	209,254	205,284
22	Of which advanced measurement approach	—	—	—	—
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	576,921	394,223	48,922	33,430
	Amounts included in RWA according to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying 1.06 scaling factor)	18,212,210	17,169,832	1,456,976	1,373,586

(3) Credit Risk (Excluding Counterparty Credit Risk, Securitization in Credit Risk and Exposures Calculated under “Funds” Rules)
 <September 30, 2023> (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	—	1,330,031	—	1,330,031
2	Securities	—	—	—	—
3	Of which are debt securities	—	—	—	—
4	Total of on balance sheet assets (1+2+3)	—	1,330,031	—	1,330,031
	Off balance sheet assets				
5	Guarantees	—	47,642	—	47,642
6	Commitments	—	266,658	—	266,658
7	Total of off balance sheet assets (5+6)	—	314,300	—	314,300
	Total				
8	Total (4+7)	—	1,644,332	—	1,644,332

<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

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, 2023>

(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	—
2	Loan and debt securities movement in each factor	Defaulted amount
3		Returned to non-defaulted status
4		Amounts written off
5		Other changes
6	Defaulted loans and debt securities at end of the reporting period (1+2-3-4+5)	
		—

<September 30, 2023>

(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	800,495	529,535	529,535	—	—
2	Debt securities	—	—	—	—	—
3	Other on balance sheet assets (debt instruments)	—	—	—	—	—
4	Total (1+2+3)	800,495	529,535	529,535	—	—
5	Of which defaulted	—	—	—	—	—

<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, 2023>

(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	63,418	—	63,418	—	0	0.00%
3	Foreign government	50,318	—	50,318	—	2,199	4.37%
4	The bank for internal settlements	372	—	372	—	0	0.00%
5	Local public entities	—	—	—	—	—	—
6	Foreign local public entities and public sector	7,505	—	7,505	—	1,508	20.10%
7	Development banks	—	—	—	—	—	—
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	63,197	—	63,197	—	18,517	29.30%
12	Corporate	984,830	—	455,294	—	431,482	94.76%
13	Small and medium sized entities and retail	—	—	—	—	—	—
14	Mortgage loan	—	—	—	—	—	—
15	Commercial real estate	—	—	—	—	—	—
16	Over 3 months past due (excluding mortgage loan)	2,017	—	2,017	—	3,025	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	1,171,659	—	642,123	—	456,734	71.12%

<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, 2023>

(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	63,418	—	—	—	—	—	—	—	—	—	63,418
3	Foreign government	45,274	—	1,073	—	3,970	—	—	—	—	—	50,318
4	The bank for internal settlements	372	—	—	—	—	—	—	—	—	—	372
5	Local public entities	—	—	—	—	—	—	—	—	—	—	—
6	Foreign local public entities and public sector	—	—	7,495	—	—	—	9	—	—	—	7,505
7	Development banks	—	—	—	—	—	—	—	—	—	—	—
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	—	—	52,389	—	5,536	—	5,271	—	—	—	63,197
12	Corporate	—	—	29,374	—	625	—	425,294	—	—	—	455,294
13	Small and medium sized entities and retail	—	—	—	—	—	—	—	—	—	—	—
14	Mortgage loan	—	—	—	—	—	—	—	—	—	—	—
15	Commercial real estate	—	—	—	—	—	—	—	—	—	—	—
16	Over 3 months past due (excluding mortgage loan)	—	—	—	—	—	—	—	2,017	—	—	2,017
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	109,065	—	90,332	—	10,132	—	430,576	2,017	—	—	642,123

<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, 2023>

(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	2,558,112	—	—	2,558,112	0.00%	Less than 100 obligors	45.00%	1.0	3	0.00%	0	
2	0.15 to <0.25	22	—	—	22	0.18%	Less than 100 obligors	45.00%	1.0	6	28.11%	0	
3	0.25 to <0.5	814	—	—	814	0.26%	Less than 100 obligors	45.00%	1.0	292	35.87%	0	
4	0.5 to <0.75	8	—	—	8	0.55%	Less than 100 obligors	45.00%	1.0	4	55.27%	0	
5	0.75 to <2.50	8	—	—	8	1.71%	Less than 100 obligors	45.00%	1.0	7	90.69%	0	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	49	—	—	49	26.31%	Less than 100 obligors	45.00%	1.0	116	234.07%	5	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	2,559,014	—	—	2,559,014	0.00%	Less than 100 obligors	45.00%	1.0	429	0.01%	6	—
Bank													
1	0.00 to <0.15	1,985,957	—	—	1,985,957	0.04%	0.1	45.00%	1.0	262,751	13.23%	362	
2	0.15 to <0.25	41,453	—	—	41,453	0.18%	Less than 100 obligors	45.00%	2.9	20,882	50.37%	33	
3	0.25 to <0.5	36,762	—	—	36,762	0.27%	Less than 100 obligors	45.00%	1.1	18,104	49.24%	44	
4	0.5 to <0.75	9,813	—	—	9,813	0.55%	Less than 100 obligors	45.00%	4.8	12,847	130.92%	24	
5	0.75 to <2.50	1,657	—	—	1,657	0.86%	Less than 100 obligors	45.00%	4.1	2,295	138.45%	6	
6	2.50 to <10.00	187	2,401	100.00%	2,588	7.65%	Less than 100 obligors	45.00%	4.8	6,128	236.75%	89	
7	10.00 to <100.00	14,048	—	—	14,048	26.31%	Less than 100 obligors	45.00%	1.2	37,265	265.25%	1,663	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	2,089,881	2,401	100.00%	2,092,282	0.23%	0.2	45.00%	1.1	360,275	17.21%	2,225	—
Corporate (excluding small and medium sized entities and specialized lending)													
1	0.00 to <0.15	68,961	1,121	100.00%	70,082	0.04%	0.1	45.00%	1.6	12,330	17.59%	14	
2	0.15 to <0.25	3,118	—	—	3,118	0.18%	Less than 100 obligors	45.00%	1.2	1,021	32.74%	2	
3	0.25 to <0.5	1,146	23,546	100.00%	24,692	0.34%	Less than 100 obligors	45.00%	4.8	20,437	82.76%	37	
4	0.5 to <0.75	204	10,365	100.00%	10,570	0.55%	Less than 100 obligors	45.00%	4.9	10,771	101.90%	26	
5	0.75 to <2.50	2,176	4,329	100.00%	6,506	0.94%	Less than 100 obligors	45.00%	4.9	8,504	130.70%	27	
6	2.50 to <10.00	2,978	3,236	100.00%	6,214	6.78%	Less than 100 obligors	45.00%	4.9	13,172	211.96%	189	
7	10.00 to <100.00	124,921	2,643	100.00%	127,564	26.31%	0.6	45.00%	2.2	349,394	273.89%	15,107	
8	100.00 (Default)	408	—	—	408	100.00%	Less than 100 obligors	45.00%	1.0	0	0.00%	183	
9	Sub-total	203,916	45,241	100.00%	249,158	13.90%	1.0	45.00%	2.5	415,632	166.81%	15,590	—

<September 30, 2023>

(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, 2023>

(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)		4,852,813	47,642	100.00%	4,900,456	0.80%	1.3	45.00%	1.1	776,337	15.84%	17,822	—

<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	—	—	—	—	—	—	—	—	—	—	—	—

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(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

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.

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(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	429	429
2	Sovereign - AIRB	—	—
3	Bank - FIRB	360,275	360,275
4	Bank - AIRB	—	—
5	Corporate (excluding specialized lending) - FIRB	415,632	415,632
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	776,337	776,337

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(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

(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, 2023)	3,988,160
2	Movement in risk levels	Asset size
3		Asset quality
4		Model updates
5		Methodology and policy
6		Acquisitions and disposals
7		Foreign exchange movements
8		Other
9	RWA as at end of reporting period (September 30, 2023)	4,197,401

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

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(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	383,612	91,450	50.00%	16,727	—	—	435,472	452,200	226,100	—				
	≥ 2.5 years	154,289	50,854	70.00%	88,743	—	—	103,687	192,430	134,701	769				
Good	< 2.5 years	38,985	25,555	70.00%	36,387	—	—	21,764	58,152	40,706	232				
	≥ 2.5 years	105,558	89,644	90.00%	122,925	—	—	49,866	172,791	155,512	1,382				
Satisfactory		30,402	9,153	115.00%	27,944	—	—	9,323	37,268	42,858	1,043				
Weak		—	—	250.00%	—	—	—	—	—	—	—				
Default		—	—	—	—	—	—	—	—	—	—				
Total		712,849	266,658	—	292,728	—	—	620,114	912,843	599,879	3,428				
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		417,784	—	300.00%					417,784	1,253,352					
Private equity exposures		165,477	—	400.00%					165,477	661,910					
Internal models method		—	—	—					—	—					
Total		583,261	—	—					583,261	1,915,263					
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%					—	—					

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(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%					—	—	

(4) Counterparty Credit Risk

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(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	202,876	432,680		1.4	941,435	625,427
2	Internal Model Method (for derivatives and SFTs)			4,107,057	1.4	5,868,369	1,071,166
3	Simple Approach for credit risk mitigation (for SFTs)					—	—
4	Comprehensive Approach for credit risk mitigation (for SFTs)					8,669,898	387,755
5	VaR for SFTs					—	—
6	Total						2,084,348

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(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

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(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	3,051,573	744,534
2	(i) VaR component (including the 3×multiplier)		245,889
3	(ii) Stressed VaR component (including the 3×multiplier)		498,644
4	All portfolios subject to the Standardized CVA capital charge	941,435	382,541
5	TOTAL SUBJECT TO THE CVA CAPITAL CHARGE	3,993,009	1,127,076

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(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

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(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 Regulatory portfolio	0%	10%	20%	50%	75%	100%	150%	Other	Total
1	Japan government	—	—	—	—	—	—	—	—	—
2	Foreign government	—	—	37	—	—	—	—	—	37
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	—	—	8,700	23	—	1,114	—	—	9,838
11	Corporate	—	—	—	—	—	22,489	—	—	22,489
12	Small and medium sized entities and retail	—	—	—	—	—	—	—	—	—
13	Other	—	—	—	—	—	—	—	—	—
14	Total	—	—	8,737	23	—	23,604	—	—	32,365

<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 Regulatory portfolio	0%	10%	20%	50%	75%	100%	150%	Other	Total
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

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

CCR4: IRB – CCR exposures by portfolio and PD scale								
Item		a	b	c	d	e	f	g
	PD range	EAD post-CRM	Average PD	Number of obligors	Average LGD	Average maturity	Credit RWA	Weighted average RW (RWA density)
	Sovereign							
1	0.00 to <0.15	1,778,237	0.01%	0.1	43.66%	0.7	41,632	2.34%
2	0.15 to <0.25	2,817	0.18%	Less than 100 obligors	45.00%	0.3	637	22.61%
3	0.25 to <0.5	14,201	0.26%	Less than 100 obligors	45.00%	0.5	4,422	31.14%
4	0.5 to <0.75	64	0.55%	Less than 100 obligors	45.00%	1.0	35	55.27%
5	0.75 to <2.50	7,433	0.89%	Less than 100 obligors	45.00%	0.0	4,210	56.64%
6	2.50 to <10.00	726	3.62%	Less than 100 obligors	45.00%	1.0	852	117.21%
7	10.00 to <100.00	3	26.31%	Less than 100 obligors	45.00%	1.0	8	234.06%
8	100.00 (Default)	—	—	—	—	—	—	—
9	Sub-total	1,803,484	0.02%	0.1	43.68%	0.7	51,798	2.87%
	Bank							
1	0.00 to <0.15	5,167,034	0.05%	0.3	24.41%	0.6	400,997	7.76%
2	0.15 to <0.25	218,801	0.18%	Less than 100 obligors	34.03%	1.0	60,850	27.81%
3	0.25 to <0.5	259,508	0.30%	0.1	20.30%	1.1	53,638	20.66%
4	0.5 to <0.75	41,891	0.55%	Less than 100 obligors	36.42%	1.8	28,735	68.59%
5	0.75 to <2.50	218,216	1.48%	Less than 100 obligors	11.25%	0.7	49,123	22.51%
6	2.50 to <10.00	128,165	7.38%	Less than 100 obligors	4.79%	2.3	21,164	16.51%
7	10.00 to <100.00	10,693	26.31%	Less than 100 obligors	7.83%	1.7	4,624	43.24%
8	100.00 (Default)	18	100.00%	Less than 100 obligors	45.00%	1.0	0	0.00%
9	Sub-total	6,044,329	0.32%	0.8	23.75%	0.7	619,135	10.24%
	Corporate							
1	0.00 to <0.15	3,622,117	0.05%	5.8	30.89%	0.6	367,145	10.13%
2	0.15 to <0.25	338,056	0.18%	0.6	44.51%	1.0	115,469	34.15%
3	0.25 to <0.5	939,490	0.34%	0.4	13.84%	0.3	141,053	15.01%
4	0.5 to <0.75	1,822,907	0.55%	0.2	3.56%	0.0	97,389	5.34%
5	0.75 to <2.50	400,884	1.08%	0.3	21.84%	0.6	178,081	44.42%
6	2.50 to <10.00	209,670	6.54%	0.3	25.07%	0.4	183,670	87.59%
7	10.00 to <100.00	261,057	26.31%	1.4	20.27%	0.5	305,242	116.92%
8	100.00 (Default)	5,340	100.00%	Less than 100 obligors	45.00%	1.0	0	0.00%
9	Sub-total	7,599,524	1.42%	9.3	21.84%	0.5	1,388,051	18.26%
Total (sum of portfolios)		15,447,338	0.82%	10.3	25.14%	0.6	2,058,985	13.32%

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(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%	—	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)	—	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%

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

<September 30, 2023>

(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	—	1,286,420	—	1,884,932	4,071,682	7,692,280
2	Cash - other currencies	14,050	3,443,096	—	1,975,315	41,542,515	42,218,719
3	Domestic sovereign debt	164,749	368,533	1,329,076	113,203	7,192,366	4,620,012
4	Other sovereign debt	592,232	528,980	53,468	117,993	37,995,422	31,983,146
5	Government agency debt	2,315	7,979	0	—	1,070,756	3,774,722
6	Corporate bonds	212,215	225,681	133,513	30,464	3,606,561	12,205,408
7	Equity securities	107,006	395,644	5,934	473,665	4,091,700	4,871,324
8	Other collateral	108	16,348	408	—	7,619	269,303
9	Total	1,092,679	6,272,684	1,522,402	4,595,575	99,578,624	107,634,916

<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, 2023>

(Unit: JPY million)

CCR6: CREDIT DERIVATIVES EXPOSURES			
Item		a	b
		Protection bought	Protection sold
	Notional		
1	Single-name credit default swaps	7,631,776	8,120,895
2	Index credit default swaps	6,588,915	6,838,817
3	Total return swaps	1,105,067	623,951
4	Credit options	83,441	50,938
5	Other credit derivatives	—	—
6	Total notional	15,409,200	15,634,602
	Fair values		
7	Positive fair value (asset)	192,691	20,896
8	Negative fair value (liability)	(37,802)	(173,156)

<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)

(Unit: JPY million)

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)			Credit RWA
Item			
1	RWA as at end of previous quarter end (June 30, 2023)		1,053,146
2	Movement in risk levels	Asset size	6,504
3		Credit quality of counterparties	(14,723)
4		Model updates (IMM only)	—
5		Methodology and policy (IMM only)	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	26,239
8		Other	—
9	RWA as at end of reporting period (September 30, 2023)		1,071,166

<September 30, 2023>

(Unit: JPY million)

CCR8: EXPOSURES TO CENTRAL COUNTERPARTIES			
Item		a	b
		EAD (post-CRM) to CCP	RWA
1	Exposures to QCCPs (total)		222,285
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	5,545,766	110,915
3	(i) OTC derivatives	4,121,668	82,433
4	(ii) Exchange-traded derivatives	929,649	18,592
5	(iii) Securities financing transactions	494,448	9,888
6	(iv) Netting sets where cross-product netting has been approved	—	—
7	Segregated initial margin	—	
8	Non-segregated initial margin	669,058	13,381
9	Pre-funded default fund contributions	154,481	97,989
10	Unfunded default fund contributions	—	—
11	Exposures to non-QCCPs (total)		210,628
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	144,234	95,281
13	(i) OTC derivatives	68,186	67,088
14	(ii) Exchange-traded derivatives	7,176	7,048
15	(iii) Securities financing transactions	68,871	21,145
16	(iv) Netting sets where cross-product netting has been approved	—	—
17	Segregated initial margin	—	
18	Non-segregated initial margin	90,611	90,588
19	Pre-funded default fund contributions	1,980	24,759
20	Unfunded default fund contributions	—	—

<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	—	—

(5) Securitization

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

<September 30, 2023>

(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	—	—	—	71,119	—	71,119	96,580	—	96,580
2	Residential mortgage	—	—	—	71,119	—	71,119	92,612	—	92,612
3	Credit card	—	—	—	—	—	—	—	—	—
4	Other retail exposures	—	—	—	—	—	—	1,894	—	1,894
5	re-securitization	—	—	—	—	—	—	2,074	—	2,074
6	Wholesale (total) - of which	—	—	—	—	—	—	41,858	—	41,858
7	Loans to corporates	—	—	—	—	—	—	41,540	—	41,540
8	Commercial mortgage	—	—	—	—	—	—	319	—	319
9	Lease and receivables	416	—	—	—	—	—	623	—	—
10	Other wholesale	—	—	—	—	—	—	—	—	—
11	re-securitization	—	—	—	—	—	—	—	—	—

<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	—	—	—	—	—	—	—	—	—

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, 2023	September 30, 2022
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	1,213,645	1,217,701
9	Total	1,213,645	1,217,701

(Unit: JPY million)

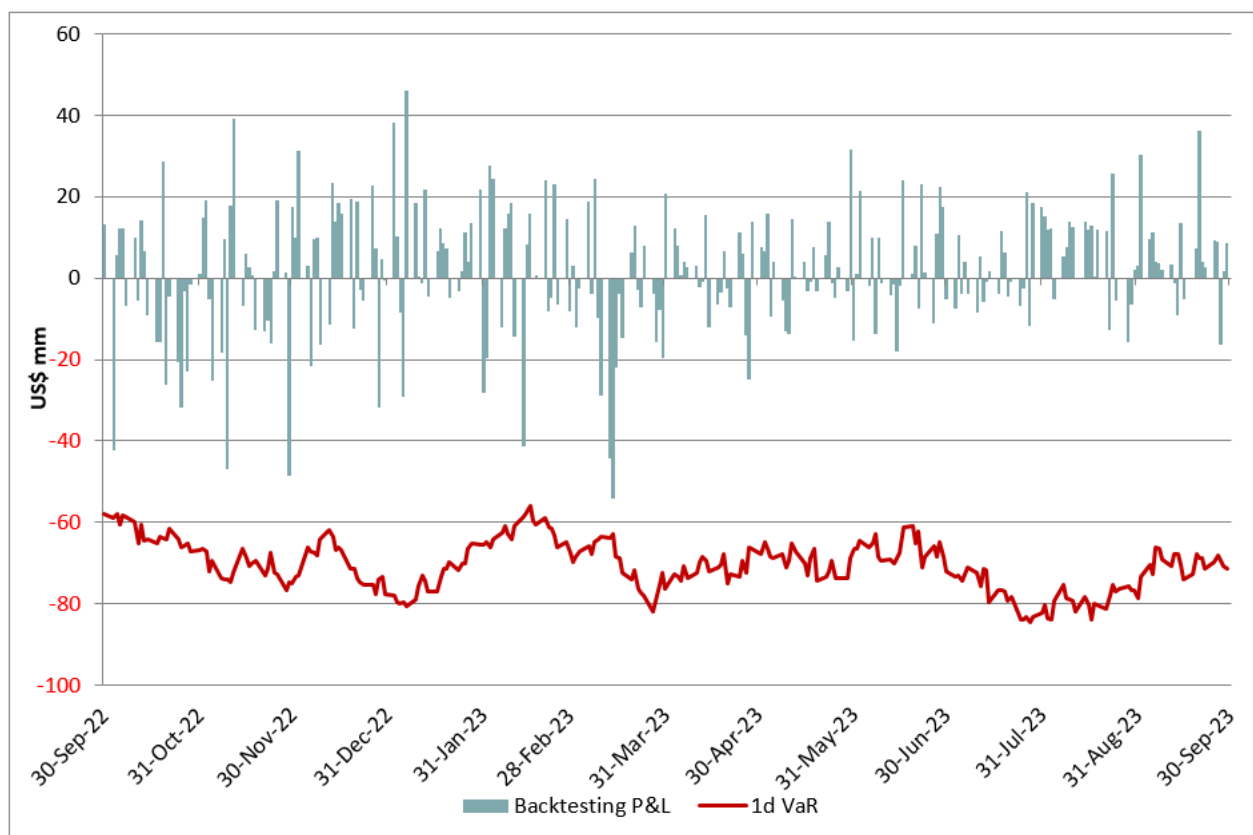
MR2: RWA flow statements of market risk exposures under an IMA							
Item		a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at end of previous quarter end (June 30, 2023)	939,471	1,821,239	2,242,127	252,946		5,255,785
1b	Adjustment to RWA at previous quarter end (1a divided by 1c)	1.08	0.92	1.00	1.00		0.98
1c	Spot RWA as at previous quarter end	866,719	1,963,349	2,242,127	252,946		5,325,142
2	Movement in risk levels	Movement in risk levels	82,091	(298,477)	5,171	13,487	(197,727)
3		Model updates/changes	(7,449)	(19,986)	—	—	(27,436)
4		Methodology and policy	—	—	—	—	—
5		Acquisitions and disposals	—	—	—	—	—
6		Foreign exchange movements	26,997	47,174	64,451	7,641	146,264
7		Other	—	—	—	—	—
8a	Spot RWA at end of reporting period (September 30, 2023)	968,358	1,692,059	2,311,749	274,075		5,246,243
8b	Adjustment to RWA at end of reporting period (8c divided by 8a)	1.05	1.03	1.00	1.00		1.01
8c	RWA at end of reporting period	1,020,390	1,754,636	2,311,749	274,075		5,360,851

(Unit: JPY million)

MR3: IMA VALUES FOR TRADING PORTFOLIOS			
Item		September 30, 2023	September 30, 2022
	VaR (10 day 99%)		
1	Maximum value	35,073	35,517
2	Average value	26,355	24,244
3	Minimum value	20,836	17,302
4	Period end	25,823	31,178
	Stressed VaR (10 day 99%)		
5	Maximum value	73,893	74,141
6	Average value	48,283	44,987
7	Minimum value	28,394	23,950
8	Period end	45,122	74,141
	Incremental Risk Charge (99.9%)		
9	Maximum value	191,681	169,984
10	Average value	174,850	149,576
11	Minimum value	144,478	140,160
12	Period end	184,940	148,228
	Comprehensive Risk capital charge (99.9%)		
13	Maximum value	22,187	13,826
14	Average value	19,810	12,236
15	Minimum value	17,536	9,999
16	Period end	21,926	12,756
17	Floor (standardized measurement method)	2,332	12,756

MR4: Comparison of VaR estimates with gains/losses

No trading losses exceeded the 99% VaR estimate (the currently required regulatory backtesting level) at the Nomura Group level for the twelve months ended September 30, 2023.



(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 2023, 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
Australia	1.00%	11,171		
France	0.50%	54,223		
Germany	0.75%	28,717		
Hong Kong SAR	1.00%	28,142		
Luxembourg	0.50%	124,122		
Netherlands	1.00%	43,414		
Sweden	2.00%	3,142		
United Kingdom	2.00%	725,348		
Sum		1,018,282		
Total		6,426,078	0.25%	1,925,863

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%
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 225,000 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 2,092 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)		US Dollar Senior Notes Due 2025	US Dollar Senior Notes Due 2030	US Dollar Senior Notes Due 2025
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HAP47	ISIN:US65535HAQ20	ISIN:US65535HAR03
3	Governing law(s) of the instrument	New York State Law	New York State Law	New York State Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	Contractual	Contractual	Contractual
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 1,500	USD 1,500	USD 1,500
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	16-Jan-20	16-Jan-20	13-Jul-20
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	16-Jan-25	16-Jan-30	16-Jul-25
14	Issuer call subject to prior supervisory approval	No	No	No
15	First call date and early redemption amount (8)	-	-	-
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	2.648%	3.103%	1.851%
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		US Dollar Senior Notes Due 2030	US Dollar Senior Notes Due 2026	US Dollar Senior Notes Due 2028
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HAS85	ISIN:US65535HAW97	ISIN:US65535HAY53
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 1,000	USD 1,250	USD 1,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	13-Jul-20	12-Jul-21	12-Jul-21
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	16-Jul-30	14-Jul-26	14-Jul-28
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)	2.679%	1.653%	2.172%
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 2031	3rd Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	US Dollar Senior Notes Due 2027
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535SHAX70	ISIN:JP376260AM92	ISIN:US65535HAZ29
3	Governing law(s) of the instrument	New York State Law	Japanese Law	New York State Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	Contractual	NA	Contractual
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 1,000	JPY 120,000	USD 1,250
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	12-Jul-21	06-Sep-21	11-Jan-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	14-Jul-31	04-Sep-26	22-Jan-27
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)	2.608%	0.28%	2.329%
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 2029	US Dollar Senior Notes Due 2032	US Dollar Senior Notes Due 2025
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HBB42	ISIN:US65535HBA68	ISIN:US65535HBE80
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 500	USD 750	USD 800
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	11-Jan-22	11-Jan-22	06-Jul-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	22-Jan-29	22-Jan-32	03-Jul-25
14	Issuer call subject to prior supervisory approval	No	No	No
15	First call date and early redemption amount (8)	-	-	-
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	2.71%	2.999%	5.099%
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	4th 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:US65535HBF55	ISIN:US65535HBC25	ISIN:JP376260AN91
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 500	USD 600	JPY 42,500
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	06-Jul-22	06-Jul-22	05-Sep-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	06-Jul-27	06-Jul-29	05-Sep-25
14	Issuer call subject to prior supervisory approval	No	No	No
15	First call date and early redemption amount (8)	-	-	-
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	5.386%	5.605%	0.6%
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)		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	US Dollar Senior Notes Due 2026
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:JP376260BN90	ISIN:JP376260CN99	ISIN:US65535HBG39
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	New York State Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	Contractual
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	JPY 16,500	JPY 4,500	USD 600
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	05-Sep-22	05-Sep-22	11-Jan-23
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	03-Sep-27	03-Sep-32	09-Jan-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)	0.75%	0.9%	5.709%
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 2033	US Dollar Senior Notes Due 2028
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HBH12	ISIN:US65535HBK41	ISIN:US65535HBM07
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 550	USD 750	USD 900
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	11-Jan-23	11-Jan-23	12-Jul-23
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	18-Jan-28	18-Jan-33	12-Jul-28
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)	5.842%	6.181%	6.07%
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 2033	7th Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	8th 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:US65535HBP38	ISIN:JP376260AP99	ISIN:JP376260BP98
3	Governing law(s) of the instrument	New York State Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	Contractual	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 600	JPY 30,000	JPY 20,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	12-Jul-23	06-Sep-23	06-Sep-23
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	12-Jul-33	04-Sep-26	06-Sep-28
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)	6.087%	0.68%	0.959%
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)	05-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 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 18	USD 20	JPY 5,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	11-Jan-19	28-Jan-19	12-Feb-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	13-Jan-26	28-Jan-26	13-Feb-29
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	28-Apr-20, at par	12-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 28	JPY 5,000	USD 82
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	22-Feb-19	27-Mar-19	29-Mar-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	24-Feb-26	27-Mar-29	31-Mar-26
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	22-May-20, at par	29-Jun-20, at par	30-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 100	USD 30	USD 30
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	29-Mar-19	12-Jul-19	15-Nov-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	29-Mar-29	15-Jul-26	16-Nov-26
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	29-Jun-20, at par	15-Jul-20, at par	15-Feb-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)	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 46	USD 30	USD 47
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	27-Mar-20	24-Sep-20	28-Sep-20
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	27-Mar-25	24-Sep-27	29-Sep-25
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	28-Jun-21, at par	24-Mar-22, at par	28-Dec-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)	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 83	JPY 5,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	26-Mar-21	27-May-21	25-Mar-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	27-Mar-28	31-May-28	25-Mar-32
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	27-Jun-22, at par	31-Aug-22, at par	26-Jun-23, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Fixed
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	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	USD 70
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	25-Mar-22	31-Mar-22	18-May-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	25-Mar-32	30-Mar-29	18-May-32
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	26-Jun-23, at par	30-Jun-23, at par	18-Aug-23, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	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 50
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	12-Sep-22	31-Oct-22	30-Nov-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	13-Sep-27	29-Oct-27	30-Nov-27
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	12-Dec-23, at par	31-Jan-24, at par	29-Feb-24, 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 20	USD 45	USD 46
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	28-Dec-22	11-Apr-23	28-Jun-23
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	28-Dec-27	11-Apr-28	28-Jun-28
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	28-Mar-24, at par	11-Jul-24, at par	30-Sep-24, 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.
2	Unique identifier	-
3	Governing law(s) of the instrument	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	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
8	Amounts recognized in regulatory capital (4)	
	For consolidated regulatory capital ratio	-
9	Aggregate nominal amount (5)	USD 50
10	Accounting classification (6)	
	On consolidated basis	Liabilities
11	Issue Date (7)	29-Sep-23
12	Perpetual or dated	Dated
13	Maturity Date	29-Sep-33
14	Issuer call subject to prior supervisory approval	Yes
15	First call date and early redemption amount (8)	29-Sep-25, 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
18	Coupon rate or dividend rate (12)	-
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	Noncumulative
23	Convertible or 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
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
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA
36	Non-compliant transitioned features	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 0.378% (round to three decimal places).

Weighted-average interest rate of capital instruments issued in USD, which the interest rate is not disclosed, is 6.832% (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, 2023	June 30, 2023	September 30, 2022
On-balance sheet exposures					
1		On-balance sheet items (excluding derivatives and SFTs, but including collateral)	29,067,981	29,162,882	26,681,491
1a	1	Total consolidated assets as per published financial statements	53,020,162	50,510,956	50,093,517
1b	2	(The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis)	334,986	323,193	314,408
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))	23,617,195	21,024,880	23,097,617
2	7	(Asset amounts deducted in determining Basel III Tier 1 capital)	218,167	204,654	142,701
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	28,849,813	28,958,227	26,538,790
Derivative exposures					
4		Replacement cost associated with all derivatives transactions multiplied by 1.4	3,170,791	2,863,451	3,427,301
5		Add-on amounts for PFE associated with all derivatives transactions multiplied by 1.4	5,865,673	5,560,530	5,069,839
6		Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	2,058,058	1,804,406	2,025,580
7		(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	1,967,150	1,776,881	2,091,403
8		(Exempted CCP leg of client-cleared trade exposures)			
9		Adjusted effective notional amount of written credit derivatives	16,853,088	15,398,075	20,769,703
10		(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	15,040,691	13,715,852	19,317,351
11	4	Total derivative exposures (sum of lines 4 to 10)	10,939,769	10,133,730	9,883,670

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	September 30, 2023	June 30, 2023	September 30, 2022
Securities financing transaction exposures					
12		Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	44,788,586	42,910,618	43,244,813
13		(Netted amounts of cash payables and cash receivables of gross SFT assets)	23,018,724	23,765,512	22,404,113
14		CCR exposure for SFT assets	1,739,729	1,554,601	1,447,686
15		Agent transaction exposures			
16	5	Total securities financing transaction exposures (sum of lines 12 to 15)	23,509,591	20,699,707	22,288,385
Other off-balance sheet exposures					
17		Off-balance sheet exposure at gross notional amount	3,255,859	3,305,785	3,066,652
18		(Adjustments for conversion to credit equivalent amounts)	1,271,065	1,262,343	1,199,872
19	6	Off-balance sheet items (sum of lines 17 and 18)	1,984,794	2,043,442	1,866,779
Capital and total exposures					
20		Tier 1 capital	3,382,441	3,347,011	3,282,893
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	65,283,968	61,835,108	60,577,625
22		Basel III leverage ratio	5.18%	5.41%	5.41%
Basel III leverage ratio (including the deposits with the Bank of Japan)					
		Total exposure	65,283,968	61,835,108	60,577,625
		The deposits with the Bank of Japan	1,795,129	1,982,284	1,438,462
		Total exposures (including the deposits with the Bank of Japan)	67,079,098	63,817,393	62,016,088
		Basel III leverage ratio (including the deposits with the Bank of Japan)	5.04%	5.24%	5.29%

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, 2023	September 30, 2022
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)	3,005,748	2,906,132
2	Additional Tier 1 capital (AT1) before TLAC adjustments (B)	376,693	376,761
3	AT1 ineligible as TLAC as issued out of subsidiaries to third parties (C)	—	—
4	Other adjustments (D)	1,693	1,861
5	AT1 instruments eligible under the TLAC framework ((B)-(C)-(D)) (E)	375,000	374,900
6	Tier 2 capital (T2) before TLAC adjustments (F)	398	437
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)	398	437
10	T2 instruments eligible under the TLAC framework ((F)-(G)-(H)-(I)) (J)	—	—
11	TLAC arising from regulatory capital ((A) + (E) + (J)) (K)	3,380,748	3,281,032
Non-regulatory capital elements of TLAC (3)			
12	External TLAC instruments issued directly by the bank and subordinated to excluded liabilities (L)	2,927,149	2,377,377
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)	455,305	429,245
17	TLAC arising from non-regulatory capital instruments before adjustments ((L) + (M)) (N)	3,382,454	2,806,623
Non-regulatory capital elements of TLAC: adjustments (4)			
18	TLAC before deductions ((K) + (N)) (O)	6,763,203	6,087,655
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)	6,726	64

(Unit: JPY million, %)

Basel III Template No.	Items	a	b
		September 30, 2023	September 30, 2022
21	Other adjustments to TLAC (R)	—	—
22	TLAC after deductions ((O)-(P)-(Q)-(R)) (S)	6,756,476	6,087,591
Risk-weighted assets and leverage exposure measure for TLAC purposes (5)			
23	Total risk-weighted assets adjusted as permitted under the TLAC regime (T)	18,212,210	17,169,832
24	Leverage exposure measure (U)	65,283,968	60,577,625
TLAC ratios and buffers (6)			
25	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA) ((S)/(T))	37.09%	35.45%
25a	TLAC as a percentage of RWA	33.84%	32.44%
26	TLAC as a percentage of leverage ratio exposure measure ((S)/(U))	10.34%	10.04%
27	CET1 available after meeting the bank's minimum capital requirements	10.57%	11.12%
28	Total of bank CET1 specific buffer requirements	3.25%	3.01%
29	of which: capital conservation buffer requirement	2.50%	2.50%
30	of which: countercyclical buffer requirement	0.25%	0.01%
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)	65,283,968	60,577,625
	The amount of deposits with the Bank of Japan	1,795,129	1,438,462
	Leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (U')	67,079,098	62,016,088
	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'))	10.07%	9.81%

<September 30, 2023>

(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)

September 30, 2022

Other Financial

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, 2023>

(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	—	306,000	—	—	—	659,500	
4	Subset of row 3 that are excluded liabilities (B)	—	—	—	—	—	—	—	
5	Total capital and liabilities less excluded liabilities ((A)-(B))	353,500	—	306,000	—	—	—	659,500	
6	Subset of row 5 that are eligible as TLAC	353,500	—	306,000	—	—	—	659,500	
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		—	—	306,000	—	306,000	
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)

September 30, 2022

(Unit: ¥ 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	—	—	—	652,402
4	Subset of row 3 that are excluded liabilities (B)		—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		353,500	—	298,902	—	—	—	652,402
6	Subset of row 5 that are eligible as TLAC		353,500	—	298,902	—	—	—	652,402
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	223,045	—	—	—	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	—	—	—	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	—	—	—	—	—	353,500

<September 30, 2023>

(Unit: JPY million)

September 30, 2023

(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)		506,972	—	322,218	—	179,010	—	1,008,200
4	Subset of row 3 that are excluded liabilities (B)		—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		506,972	—	322,218	—	179,010	—	1,008,200
6	Subset of row 5 that are eligible as TLAC		506,972	—	322,218	—	179,010	—	1,008,200
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	—	—	179,010	—	179,010
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years	—	—	—	—	—	—	—
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years	—	—	322,218	—	—	—	322,218
10		Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	—	—	—	—	—	—	—
11		Subset of row 6 that is perpetual securities	506,972	—	—	—	—	—	506,972

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(Unit: JPY million)

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Continued on next page

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, 2023>

(Unit: JPY million)

September 30, 2023											
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)		487,609	—	187,960	—	365,478	—	—	—	
4	Subset of row 3 that are excluded liabilities (B)		—	—	—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		487,609	—	187,960	—	365,478	—	—	—	1,041,048
6	Subset of row 5 that are eligible as TLAC		487,609	—	187,960	—	365,478	—	—	—	1,041,048
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	—	—	365,478	—	—	—	365,478
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years	—	—	—	—	—	—	—	—	—
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years	—	—	187,960	—	—	—	—	—	187,960
10		Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	—	—	—	—	—	—	—	—	—
11		Subset of row 6 that is perpetual securities	487,609	—	—	—	—	—	—	—	487,609

<September 30, 2022>

(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)		472,295	—	182,057	—	354,000	—	—	—	
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

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, 2023>

(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	—	4,139,860	5,669,029
3	Subset of row 2 that are excluded liabilities (B)		—	—	—	37,805	37,805
4	Total capital and liabilities less excluded liabilities ((A) - (B))		1,154,169	375,000	—	4,102,054	5,631,223
5	Subset of row 4 that are eligible as TLAC		1,154,169	375,000	—	2,927,149	4,456,318
6	Residual maturity	Subset of row 5 with 1 year ≤ residual maturity < 2 years	—	—	—	661,277	661,277
7		Subset of row 5 with 2 years ≤ residual maturity < 5 years	—	—	—	1,197,146	1,197,146
8		Subset of row 5 with 5 years ≤ residual maturity < 10 years	—	—	—	1,068,725	1,068,725
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

<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

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 2024, 2nd Quarter)		Highest designated parent company's previous quarterly period (Fiscal year ended March 2024, 1st Quarter)	
High quality liquid assets (1)					
1	Total high quality liquid assets	6,035,514		6,479,694	
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	652,847	74,547	653,582	91,969
3	Out of which, stable deposits	—	—	—	—
4	Out of which, less stable deposits	652,847	74,547	653,582	91,969
5	Cash outflows related to unsecured wholesale funding	2,600,950	2,269,508	2,629,831	2,311,586
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	2,053,122	1,721,680	2,034,543	1,716,298
8	Out of which, debt securities	547,828	547,828	595,288	595,288
9	Cash outflows related to secured funding, etc.		3,418,965		3,269,552
10	Cash outflows related to the derivatives, funding programs, and credit and liquidity facilities	2,848,577	2,328,725	2,717,958	2,238,466
11	Out of which, cash outflows related to the derivative transaction, etc.	1,992,491	1,992,491	1,960,776	1,960,776
12	Out of which, cash outflows related to funding programs	—	—	—	—
13	Out of which, cash outflows related to credit and liquidity facilities	856,086	336,234	757,182	277,691
14	Cash outflows based on obligations to provide funds, etc.	4,066,088	904,722	4,159,057	826,939
15	Cash outflows related to contingencies	818,456	364,199	764,662	342,799
16	Total cash outflows		9,360,667		9,081,310
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.	36,517,531	2,773,061	34,451,407	2,653,116
18	Cash inflows related to collection of loans, etc.	1,951,091	1,791,284	1,758,867	1,615,791
19	Other cash inflows	4,547,204	1,665,354	4,926,951	1,669,984
20	Total cash inflows	43,015,827	6,229,699	41,137,225	5,938,890
Consolidated liquidity coverage ratio (4)					
21	Total high quality liquid assets allowed to be included		6,035,514		6,479,694
22	Net cash outflows		3,130,968		3,142,419
23	Consolidated liquidity coverage ratio		193.7%		207.1%
24	Number of data used to calculate averages	62		62	

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, 2024, the daily average of Nomura Group's total high quality liquid assets decreased by 444,180 million yen to 6,035,514 million yen compared with the first quarter, cash outflows related to secured funding, etc. increased by 149,413 million yen to 3,418,965 million yen compared with the first quarter, cash inflows related to collection of loans, etc. increased by 175,493 million yen to 1,791,284 million yen compared with the first quarter, Cash inflows related to secured investments, etc. increased by 119,945 million yen to 2,773,061 million yen compared with the first quarter, and total net cash outflows decreased by 11,451 million yen to 3,130,968 million yen compared with the first quarter.

As a result, for the second quarter of the year ended March 31, 2024, the daily average of the consolidated liquidity coverage ratio was at 193.7%.

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, 2024, 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 2024, 2nd Quarter)					Highest designated parent company's previous quarterly period (Fiscal year ended March 2024, 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	3,665,127	-	-	-	3,665,127	3,638,224	-	-	-	3,638,224
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	3,665,127	-	-	-	3,665,127	3,638,224	-	-	-	3,638,224
3	Capital instruments not included above	-	-	-	-	-	-	-	-	-	-
4	Funding from retail and small business customers	223,922	315,961	90,300	33,005	600,171	229,290	302,990	88,125	26,052	584,416
5	Out of which, stable deposits	-	-	-	-	-	-	-	-	-	-
6	Out of which, less stable deposits	223,922	315,961	90,300	33,005	600,171	229,290	302,990	88,125	26,052	584,416
7	Wholesale funding	3,523,864	18,995,401	1,340,295	11,415,811	13,038,728	3,450,238	16,910,500	1,025,407	10,866,615	12,338,857
8	Out of which, an qualifying operational deposit	-	-	-	-	-	-	-	-	-	-
9	Out of which, other wholesale funding	3,523,864	18,995,401	1,340,295	11,415,811	13,038,728	3,450,238	16,910,500	1,025,407	10,866,615	12,338,857
10	Interdependent liabilities	-	-	-	-	-	-	-	-	-	-
11	Other liabilities	9,489,030	2,917,362	43,862	43,707	145,898	9,822,691	3,200,711	46,121	208,633	158,379
12	Out of which, derivative liabilities				-					153,166	
13	Out of which, all other liabilities not included above	9,489,030	2,917,362	43,862	43,707	145,898	9,822,691	3,200,711	46,121	55,467	158,379
14	Total available stable funding					17,449,924					16,719,876
Required stable funding (2)											
15	Current assets					1,890,998					1,902,784
16	Deposits held at financial institutions for operational purposes	184,766	11,046	-	-	97,906	211,712	14,460	-	-	113,086
17	Loans, repo type transaction, securities and other similar items	3,089,928	22,054,546	2,215,782	5,942,108	10,157,609	2,954,090	19,758,738	2,121,626	5,286,475	9,372,457
18	Out of which, loans or repo type transaction to financial institutions secured by Level 1 collateral	1,799	13,307,771	92,851	58,297	237,733	-	11,303,657	52,533	30,538	182,872
19	Out of which, loans or repo type transaction to financial institutions not included in Item 18	1,447,240	6,400,268	830,717	2,946,652	4,710,508	1,224,227	5,774,335	844,999	2,419,124	4,032,389
20	Out of which, loans or repo type transaction (not included in Item 18, 19 and 22)	154,174	2,108,612	510,253	866,877	1,601,363	136,060	2,461,458	458,916	894,165	1,575,813
21	Out of which, assets that would qualify for the 35% or lower risk weight	-	8,430	522	39,412	25,619	-	805	8,131	51,341	33,377
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	1,486,716	237,896	781,962	2,070,282	3,608,005	1,593,804	219,288	765,177	1,942,647	3,581,383
25	Interdependent assets	-	-	-	-	-	-	-	-	-	-

Item		Highest designated parent company's current quarterly period (Fiscal year ended March 2024, 2nd Quarter)					Highest designated parent company's previous quarterly period (Fiscal year ended March 2024, 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	505,636	383,093	-	3,173,650	3,323,614	509,934	238,598	-	3,012,754	3,173,321
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)				2,371,144	2,015,473				2,329,108	1,979,742
29	Out of which, derivative assets				136,889	136,889				-	-
30	Out of which, derivative liabilities (gross of variation margin posted)				203,440	203,440				205,609	205,609
31	Out of which, assets or capital not included above	505,636	383,093	-	462,177	967,813	509,934	238,598	-	478,037	987,970
32	On balance-sheet items				1,370,444	272,694				1,264,673	261,451
33	Total required stable funding					15,742,822					14,823,098
34	Consolidated net stable funding ratio					110.8%					112.7%

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, 2023, Nomura Group's total available stable funding increased by 730,048 million yen to 17,449,924 million yen compared with the first quarter, and total required stable funding increased by 919,725 million yen to 15,742,822 million yen compared with the first quarter. Available stable funding related to wholesale funding increased by 699,871 million yen to 13,038,728 million yen compared with the first quarter, required stable funding related to loans, repo type transaction, securities and other similar items increased by 785,152 million yen to 10,157,609million yen compared with the first quarter, required stable funding related to other assets etc increased by 150,293 million yen to 3,323,614 million yen compared with the first quarter.

As a result, as of September 30, 2023, the consolidated net stable funding ratio was at 110.8%.

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, 2023 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.

