

**Pillar 3 Regulatory Capital and  
Liquidity Requirements Disclosures  
for the quarterly period ended September 30, 2024**

**Nomura Holdings, Inc.**

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

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## CHAPTER 1 DISCLOSURE ON CAPITAL ITEMS

(Unit: JPY million, %)

CC1: Composition of regulatory capital				
Basel III template No.	Item	a		b
		September 30, 2024	June 30, 2024	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	2,925,754	2,884,452	
1a	out of which, capital and capital surplus	1,278,053	1,267,084	1a
2	out of which, retained earnings	1,792,201	1,762,193	2
1c	out of which, investments in own shares (-)	144,500	144,825	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	372,729	576,357	3
5	Adjusted amount of minority interests related to Common Equity Tier 1 capital	—	—	
6	Common Equity Tier 1 capital before regulatory adjustments (A)	3,298,483	3,460,810	
Common Equity Tier 1 Capital: Regulatory Adjustments(2)				
8+9	Intangibles other than mortgage-servicing rights (net of related tax liability)	177,434	191,525	
8	out of which, goodwill (net of related tax liability, including those equivalent)	34,433	40,074	
9	out of which, intangibles other than goodwill and mortgage-servicing rights	143,000	151,451	
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability)	7,035	4,424	
11	Cash flow hedge reserve	—	—	
12	Shortfall of provisions to expected losses	45,946	49,179	
13	Securitization gain on sale	—	—	
14	Own credit valuation	42,447	36,976	
15	Defined-benefit pension fund net assets	10,224	10,542	
16	Investments in own shares (if not already netted off paid-in capital on reported balance sheet)	490	1,837	
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, 2024	June 30, 2024	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)	283,579	294,487	
<b>Common Equity Tier 1 Capital</b>				
29	Common Equity Tier 1 capital ((A) - (B)) (C)	3,014,904	3,166,323	
<b>Additional Tier 1 Capital: Instruments(3)</b>				
31a	30	Additional Tier 1 instruments classified as shareholder's equity	—	—
31b		Additional Tier 1 instruments classified as share warrant	—	—
32		Additional Tier 1 instruments classified as debt	373,900	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	1,962	1,886
33+35		Capital instruments subject to transitional arrangements included in Additional Tier 1 capital	—	—
33		out of which, instruments issued by Group or special purpose vehicle controlled by Group	—	—
35		out of which, instruments issued by consolidated subsidiaries of Group (except for the special purpose vehicle mentioned above)	—	—
36		Additional Tier 1 capital before regulatory adjustments (D)	375,862	376,286

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2024	June 30, 2024	Reference numbers of CC2
Additional Tier 1 Capital: Regulatory Adjustments				
37	Investments in own Additional Tier 1 instruments	—	—	
38	Reciprocal cross-holdings in Additional Tier 1 instruments	—	—	
39	Investments in the Additional Tier 1 instruments of financial institutions that are outside the scope of regulatory consolidation, where the Group does not own more than 10% of the issued share capital (net of eligible short positions) (amount above 10% threshold)	—	—	
40	Significant investments in the Additional Tier 1 instruments of financial institutions that are outside the scope of regulatory consolidation (net of eligible short positions)	—	—	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier2 to cover deductions	—	—	
43	Regulatory adjustments to Additional Tier 1 capital (E)	—	—	
Additional Tier 1 Capital				
44	Additional Tier 1 capital ((D) - (E)) (F)	375,862	376,286	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	3,390,766	3,542,609	
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	461	443	
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)	461	443	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2024	June 30, 2024	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)	461	443	
Total Capital				
59	Total capital ((G) + (J)) (K)	3,391,228	3,543,053	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	19,122,497	20,147,232	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	15.76%	15.71%	
62	Consolidated Tier 1 ratio ((G) / (L))	17.73%	17.58%	
63	Consolidated total capital ratio ((K) / (L))	17.73%	17.58%	
64	Total of group CET1 specific buffer requirements (%)	3.24%	3.27%	
65	Of which: capital conservation buffer requirement (%)	2.50%	2.50%	
66	Of which: countercyclical buffer requirement (%)	0.24%	0.27%	
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 (%)	9.73%	9.58%	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2024	June 30, 2024	Reference numbers of CC2
Amounts below the Thresholds for Deduction(8)				
72	Non-significant investments in the capital instruments of other financial institutions	170,592	197,048	
73	Significant investments in the common stock of financial institutions	269,089	274,534	
74	Mortgage-servicing rights (net of related tax liability)	—	—	
75	Deferred tax assets arising from temporary differences (net of related tax liability)	9,936	13,240	
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	6,884	7,467	
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	45,140	46,815	
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)	9,128	11,118	

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2023
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
1a	out of which, capital and capital surplus	1,285,334
2	out of which, retained earnings	1,639,513
1c	out of which, investments in own shares (-)	79,375
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
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
Common Equity Tier 1 Capital: Regulatory Adjustments(2)		
8+9	Intangibles other than mortgage-servicing rights (net of related tax liability)	160,673
8	out of which, goodwill (net of related tax liability, including those equivalent)	35,574
9	out of which, intangibles other than goodwill and mortgage-servicing rights	125,099
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability)	1,820
11	Cash flow hedge reserve	—
12	Shortfall of provisions to expected losses	46,018
13	Securitization gain on sale	—
14	Own credit valuation	64,119
15	Defined-benefit pension fund net assets	9,163
16	Investments in own shares (if not already netted off paid-in capital on reported balance sheet)	491
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, 2023
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
Common Equity Tier 1 Capital			
29		Common Equity Tier 1 capital ((A) – (B)) (C)	3,005,748
Additional Tier 1 Capital: Instruments(3)			
31a	30	Additional Tier 1 instruments classified as shareholder’s equity	—
31b		Additional Tier 1 instruments classified as share warrant	—
32		Additional Tier 1 instruments classified as debt	375,000
		Additional Tier 1 instruments issued by special purpose vehicle, etc.	—
34-35		Adjusted amount of minority interests related to Additional Tier 1 capital	1,693
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

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2023
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
Tier1 Capital		
45	Tier 1 capital ((C) + (F)) (G)	3,382,441
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
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

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2023
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
Total Capital		
59	Total capital ((G) + (J)) (K)	3,382,840
Risk-Weighted Assets(6)		
60	Total risk-weighted assets (L)	18,212,210
Capital Ratios and buffers(7)		
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	16.50%
62	Consolidated Tier 1 ratio ((G) / (L))	18.57%
63	Consolidated total capital ratio ((K) / (L))	18.57%
64	Total of group CET1 specific buffer requirements (%)	3.25%
65	Of which: capital conservation buffer requirement (%)	2.50%
66	Of which: countercyclical buffer requirement (%)	0.25%
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 (%)	10.57%

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2023
Amounts below the Thresholds for Deduction(8)		
72	Non-significant investments in the capital instruments of other financial institutions	184,164
73	Significant investments in the common stock of financial institutions	221,862
74	Mortgage-servicing rights (net of related tax liability)	—
75	Deferred tax assets arising from temporary differences (net of related tax liability)	8,905
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
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
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

## 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 179 companies as of September 30, 2024.

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, 2024, the following companies fall under (ii):

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

Nomura Reinsurance 1 IC Limited (Guernsey, insurance business, total assets of 122.0 billion yen and net assets of 2.8 billion yen);

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

Nomura Americas Re. Ltd. (Bermuda, insurance business, total assets of 281.0 billion yen and net assets of 8.1 billion yen);

Nomura Americas US Re Ltd. (Bermuda, insurance business, total assets of 6.0 billion yen and net assets of 4.2 billion yen), as well as 1,344 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, 2024>

(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
<b>Assets</b>			
Cash and cash equivalents	4,827,143	4,787,418	
Time deposits	564,398	564,398	
Deposits with stock exchanges and other segregated cash	398,735	398,735	
Loans receivable	5,354,101	5,308,421	
Receivables from customers	410,509	407,748	
Receivables from other than customers	1,069,071	1,123,838	
Allowance for doubtful accounts	(16,623)	(16,623)	
Securities purchased under agreements to resell	15,256,239	15,256,239	
Securities borrowed	4,943,857	4,943,857	
Trading assets	22,000,384	20,694,899	
Private equity investments	134,646	67,873	
Office buildings, land, equipment and facilities	444,334	412,136	
Non-trading debt securities	331,716	261,740	
Investments in equity securities	95,745	95,745	
Investments in and advances to affiliated companies	479,405	479,405	
Other	1,164,963	1,153,747	
<b>Total Assets</b>	<b>57,458,630</b>	<b>55,939,583</b>	
<b>Liabilities</b>			
Short-term borrowings	897,073	765,450	
Payables to customers	1,289,570	1,289,549	
Payables to other than customers	3,042,015	3,041,941	
Deposits received at banks	2,847,132	2,847,132	
Securities sold under agreements to repurchase	17,929,482	17,809,803	
Securities loaned	1,903,123	1,903,123	
Other secured borrowings	406,326	406,326	
Trading liabilities	11,383,275	11,484,794	
Other liabilities	1,315,744	1,210,744	
Long-term borrowings	13,048,497	12,268,568	
<b>Total Liabilities</b>	<b>54,062,243</b>	<b>53,027,438</b>	
<b>Equity</b>			
Common stock	594,492	594,492	1 a
Additional paid-in capital	683,560	683,560	1 a
Retained earnings	1,794,479	1,792,201	2
Accumulated other comprehensive income	372,729	372,729	3
Common stock held in treasury	(144,500)	(144,500)	1 c
Noncontrolling interests	95,625	95,625	
<b>Total equity</b>	<b>3,396,386</b>	<b>3,394,109</b>	
<b>Total liabilities and equity</b>	<b>57,458,630</b>	<b>56,421,547</b>	

&lt;June 30, 2024&gt;

(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
<b>Assets</b>			
Cash and cash equivalents	4,239,359	4,203,185	
Time deposits	545,841	545,841	
Deposits with stock exchanges and other segregated cash	369,769	310,632	
Loans receivable	5,469,195	5,405,038	
Receivables from customers	453,937	451,365	
Receivables from other than customers	928,631	936,474	
Allowance for doubtful accounts	(18,047)	(18,047)	
Securities purchased under agreements to resell	15,621,131	15,621,131	
Securities borrowed	5,373,663	5,373,663	
Trading assets	19,539,742	18,336,901	
Private equity investments	117,065	68,646	
Office buildings, land, equipment and facilities	448,784	433,472	
Non-trading debt securities	335,401	263,974	
Investments in equity securities	105,088	105,088	
Investments in and advances to affiliated companies	462,017	462,017	
Other	1,155,620	1,146,246	
<b>Total Assets</b>	<b>55,147,203</b>	<b>53,645,632</b>	
<b>Liabilities</b>			
Short-term borrowings	1,054,716	901,320	
Payables to customers	1,310,824	1,310,824	
Payables to other than customers	2,823,099	2,822,972	
Deposits received at banks	2,356,201	2,356,201	
Securities sold under agreements to repurchase	16,870,303	16,831,556	
Securities loaned	2,133,066	2,139,068	
Other secured borrowings	393,205	393,205	
Trading liabilities	10,890,609	11,022,616	
Other liabilities	1,414,545	1,311,232	
Long-term borrowings	12,452,115	11,738,035	
<b>Total Liabilities</b>	<b>51,698,689</b>	<b>50,827,034</b>	
<b>Equity</b>			
Common stock	594,492	594,492	1a
Additional paid-in capital	708,785	708,785	1a
Retained earnings	1,705,725	1,703,812	2
Accumulated other comprehensive income	459,984	459,984	3
Common stock held in treasury	(118,797)	(118,797)	1c
Noncontrolling interests	98,323	98,323	
<b>Total equity</b>	<b>3,448,514</b>	<b>3,446,601</b>	
<b>Total liabilities and equity</b>	<b>55,147,203</b>	<b>54,273,636</b>	

&lt;September 30, 2023&gt;

(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
<b>Assets</b>			
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	
<b>Total Assets</b>	<b>54,815,292</b>	<b>53,485,961</b>	
<b>Liabilities</b>			
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	
<b>Total Liabilities</b>	<b>51,443,044</b>	<b>50,629,612</b>	
<b>Equity</b>			
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	
<b>Total equity</b>	<b>3,372,248</b>	<b>3,368,966</b>	
<b>Total liabilities and equity</b>	<b>54,815,292</b>	<b>53,998,578</b>	

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, 2024
Equity investments in funds - look-through approach	6,193
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%	57,601
Equity investments in funds - fall-back approach 1250%	13,266

(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

### 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, 2024	June 30, 2024	March 31, 2024	December 31, 2023	September 30, 2023
Available capital						
1	Common Equity Tier 1 (CET1)	3,014,904	3,166,323	3,091,347	2,995,342	3,005,748
2	Tier 1	3,390,766	3,542,609	3,467,814	3,371,935	3,382,441
3	Total capital	3,391,228	3,543,053	3,468,276	3,372,309	3,382,840
RWA						
4	RWA	19,122,497	20,147,232	18,975,498	18,344,672	18,212,210
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	15.76%	15.71%	16.29%	16.32%	16.50%
6	Tier 1 ratio (%)	17.73%	17.58%	18.27%	18.38%	18.57%
7	Total capital ratio (%)	17.73%	17.58%	18.27%	18.38%	18.57%
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 (%)	0.24%	0.27%	0.24%	0.27%	0.25%
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 (%)	3.24%	3.27%	3.24%	3.27%	3.25%
12	CET1 available after meeting the bank’s minimum capital requirements (%)	9.73%	9.58%	10.27%	10.38%	10.57%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	68,355,351	71,722,857	66,101,659	63,844,147	65,283,968
14	Basel III leverage ratio (%) (row 2 / row 13)	4.96%	4.93%	5.24%	5.28%	5.18%

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	e
		Fiscal year ended March 2025, 2nd Quarter	Fiscal year ended March 2025, 1st Quarter	Fiscal year ended March 2024, 4th Quarter	Fiscal year ended March 2024, 3rd Quarter	Fiscal year ended March 2024, 2nd Quarter
Liquidity Coverage Ratio						
15	Total HQLA	7,143,440	6,333,168	6,486,379	6,437,090	6,035,514
16	Total net cash outflow	3,204,221	2,991,859	3,234,204	3,393,772	3,130,968
17	LCR ratio (%)	224.3%	214.8%	202.7%	191.5%	193.7%
Net Stable Funding Ratio						
18	Available stable funding	19,915,220	20,265,525	18,740,272	17,955,343	17,449,924
19	Required stable funding	17,532,102	18,626,590	17,119,893	15,861,468	15,742,822
20	NSFR ratio (%)	113.5%	108.7%	109.4%	113.2%	110.8%

(Unit: JPY million, %)

KM2: Key metrics - TLAC requirements (at resolution group level)						
Basel III template No.		a	b	c	d	e
		September 30, 2024	June 30, 2024	March 31, 2024	December 31, 2023	September 30, 2023
1	Total loss-absorbing capacity (TLAC) available	6,525,444	7,166,189	6,889,787	6,619,669	6,756,476
2	Total RWA at the level of the resolution group	19,122,497	20,147,232	18,975,498	18,344,672	18,212,210
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	34.12%	35.56%	36.30%	36.08%	37.09%
3a	TLAC as a percentage of RWA	30.88%	32.29%	33.06%	32.81%	33.84%
4	Leverage ratio exposure measure at the level of the resolution group	68,355,351	71,722,857	66,101,659	63,844,147	65,283,968
5	TLAC as a percentage of leverage ratio exposure measure	9.54%	9.99%	10.42%	10.36%	10.34%
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, 2024	June 30, 2024	September 30, 2024	June 30, 2024
1	Credit risk (excluding counterparty credit risk) (CCR)	2,353,459	2,492,139	195,523	207,051
2	Of which standardized approach (SA)	510,606	540,252	40,848	43,220
3	Of which IRB approach	1,509,649	1,600,160	128,018	135,693
	Of which significant investments in commercial entities	—	—	—	—
	Of which lease exposures with residual value	—	—	—	—
	Other	333,203	351,726	26,656	28,138
4	Counterparty credit risk	3,816,141	4,019,287	315,704	332,633
5	Of which standardized approach for counterparty credit risk (SACCR)	636,620	694,829	53,923	58,758
6	Of which internal model method (IMM)	1,172,940	1,283,663	99,465	108,854
	Of which credit value adjustment (CVA)	1,155,272	1,145,834	92,421	91,666
	Of which exposures to CCP	477,821	528,882	38,225	42,310
	Other	373,486	366,077	31,667	31,042
7	Equity positions in banking book under market-based approach	2,014,645	2,009,816	170,841	170,432
8	Equity investments in funds - look-through approach	25,540	19,195	2,165	1,627
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%	230,405	245,076	19,538	20,782
10	Equity investments in funds - fall-back approach 1250%	165,827	148,288	13,266	11,863
11	Unsettled trade	4,713	6,958	392	575
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, 2024	June 30, 2024	September 30, 2024	June 30, 2024
16	Market risk	6,413,963	7,249,239	513,117	579,939
17	Of which standardized approach (SA)	1,291,044	1,471,953	103,283	117,756
18	Of which internal model approaches (IMM)	5,122,918	5,777,285	409,833	462,182
19	Operational risk	3,001,208	2,823,259	240,096	225,860
20	Of which Basic Indicator Approach	—	—	—	—
21	Of which standardized approach	3,001,208	2,823,259	240,096	225,860
22	Of which advanced measurement approach	—	—	—	—
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	697,564	719,437	59,153	61,008
	Amounts included in RWA according to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying 1.06 scaling factor )	19,122,497	20,147,181	1,529,799	1,611,774

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		September 30, 2024	September 30, 2023	September 30, 2024	September 30, 2023
1	Credit risk (excluding counterparty credit risk) (CCR)	2,353,459	2,180,327	195,523	181,032
2	Of which standardized approach (SA)	510,606	456,734	40,848	36,538
3	Of which IRB approach	1,509,649	1,376,217	128,018	116,703
	Of which significant investments in commercial entities	—	—	—	—
	Of which lease exposures with residual value	—	—	—	—
	Other	333,203	347,375	26,656	27,790
4	Counterparty credit risk	3,816,141	3,644,339	315,704	301,430
5	Of which standardized approach for counterparty credit risk (SACCR)	636,620	625,427	53,923	52,914
	Of which current exposure method (CEM)	—	—	—	—
6	Of which internal model method (IMM)	1,172,940	1,071,166	99,465	90,834
	Of which credit value adjustment (CVA)	1,155,272	1,127,076	92,421	90,166
	Of which exposures to CCP	477,821	432,914	38,225	34,633
	Other	373,486	387,755	31,667	32,881
7	Equity positions in banking book under market-based approach	2,014,645	1,915,263	170,841	162,414
8	Equity investments in funds - look-through approach	25,540	—	2,165	—
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%	230,405	250,609	19,538	21,251
10	Equity investments in funds - fall-back approach 1250%	165,827	75,976	13,266	6,078
11	Unsettled trade	4,713	6,811	392	576
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, 2024	September 30, 2023	September 30, 2024	September 30, 2023
16	Market risk	6,413,963	6,575,210	513,117	526,016
17	Of which standardized approach (SA)	1,291,044	1,214,358	103,283	97,148
18	Of which internal model approaches (IMM)	5,122,918	5,360,851	409,833	428,868
19	Operational risk	3,001,208	2,615,675	240,096	209,254
20	Of which Basic Indicator Approach	—	—	—	—
21	Of which standardized approach	3,001,208	2,615,675	240,096	209,254
22	Of which advanced measurement approach	—	—	—	—
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	697,564	576,921	59,153	48,922
	Amounts included in RWA according to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying 1.06 scaling factor )	19,122,497	18,212,210	1,529,799	1,456,976

## (3) Credit Risk (Excluding Counterparty Credit Risk, Securitization in Credit Risk and Exposures Calculated under “Funds” Rules)

&lt;September 30, 2024&gt;

(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	—	1,537,205	—	1,537,205
2	Securities	—	—	—	—
3	Of which are debt securities	—	—	—	—
4	Total of on balance sheet assets (1+2+3)	—	1,537,205	—	1,537,205
	Off balance sheet assets				
5	Guarantees	16	43,638	—	43,654
6	Commitments	—	293,131	—	293,131
7	Total of off balance sheet assets (5+6)	16	336,770	—	336,786
	Total				
8	Total (4+7)	16	1,873,975	—	1,873,991

&lt;September 30, 2023&gt;

(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

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).



&lt;September 30, 2024&gt;

(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)	
		—

&lt;September 30, 2024&gt;

(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	889,255	647,949	647,949	—	—
2	Debt securities	—	—	—	—	—
3	Other on balance sheet assets (debt instruments)	—	—	—	—	—
4	Total (1+2+3)	889,255	647,949	647,949	—	—
5	Of which defaulted	—	—	—	—	—

&lt;September 30, 2023&gt;

(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	—	—	—	—	—

&lt;September 30, 2024&gt;

(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	1,240	—	1,240	—	0	0.00%
3	Foreign government	43,728	—	43,728	—	1,734	3.96%
4	The bank for internal settlements	—	—	—	—	—	—
5	Local public entities	—	—	—	—	—	—
6	Foreign local public entities and public sector	8,562	—	8,562	—	1,712	20.00%
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	148,466	—	148,466	—	33,490	22.55%
12	Corporate	1,164,259	—	516,445	—	471,776	91.35%
13	Small and medium sized entities and retail	—	—	—	—	—	—
14	Mortgage loan	—	—	—	—	—	—
15	Commercial real estate	—	—	—	—	—	—
16	Over 3 months past due (excluding mortgage loan)	1,261	—	1,261	—	1,892	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	1,367,520	—	719,706	—	510,606	70.94%

&lt;September 30, 2023&gt;

(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%

&lt;September 30, 2024&gt;

(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	1,240	—	—	—	—	—	—	—	—	—	1,240
3	Foreign government	40,147	—	186	—	3,394	—	—	—	—	—	43,728
4	The bank for internal settlements	—	—	—	—	—	—	—	—	—	—	—
5	Local public entities	—	—	—	—	—	—	—	—	—	—	—
6	Foreign local public entities and public sector	—	—	8,562	—	0	—	—	—	—	—	8,562
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	—	—	139,602	—	6,589	—	2,275	—	—	—	148,466
12	Corporate	—	—	55,340	—	792	—	460,311	—	—	—	516,445
13	Small and medium sized entities and retail	—	—	—	—	—	—	—	—	—	—	—
14	Mortgage loan	—	—	—	—	—	—	—	—	—	—	—
15	Commercial real estate	—	—	—	—	—	—	—	—	—	—	—
16	Over 3 months past due (excluding mortgage loan)	—	—	—	—	—	—	—	1,261	—	—	1,261
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	41,387	—	203,692	—	10,777	—	462,586	1,261	—	—	719,706

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(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

&lt;September 30, 2024&gt;

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

CR6: IRB - CREDIT RISK EXPOSURES BY PORTFOLIO AND PD RANGE													
		a	b	c	d	e	f	g	h	i	j	k	l
Item	PD range	Original on-balance sheet gross exposure	Off-balance sheet exposure (pre CCF)	Average CCF	EAD (post CRM, post CCR)	Average PD	Number of obligors	Average LGD	Average maturity	Credit RWA	Weighted average RW(RWA density)	EL	Provisions
Sovereign													
1	0.00 to <0.15	3,143,082	—	—	3,143,082	0.00%	Less than 100 obligors	45.00%	1.0	6	0.00%	0	
2	0.15 to <0.25	34	—	—	34	0.15%	Less than 100 obligors	45.00%	1.0	8	24.88%	0	
3	0.25 to <0.5	593	—	—	593	0.27%	Less than 100 obligors	45.00%	1.1	226	38.12%	0	
4	0.5 to <0.75	2	—	—	2	0.55%	Less than 100 obligors	45.00%	1.0	1	54.90%	0	
5	0.75 to <2.50	85	—	—	85	1.09%	Less than 100 obligors	45.00%	1.0	64	76.09%	0	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	298	—	—	298	26.72%	Less than 100 obligors	45.00%	1.0	699	234.44%	35	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	3,144,096	—	—	3,144,096	0.00%	Less than 100 obligors	45.00%	1.0	1,006	0.03%	37	—
Bank													
1	0.00 to <0.15	2,135,746	—	—	2,135,746	0.04%	0.2	45.00%	1.0	272,003	12.73%	389	
2	0.15 to <0.25	46,189	—	—	46,189	0.15%	Less than 100 obligors	45.00%	1.0	12,027	26.03%	31	
3	0.25 to <0.5	55,160	—	—	55,160	0.27%	Less than 100 obligors	45.00%	1.2	28,650	51.93%	69	
4	0.5 to <0.75	12,030	—	—	12,030	0.55%	Less than 100 obligors	45.00%	4.8	15,714	130.62%	29	
5	0.75 to <2.50	1,081	—	—	1,081	1.38%	Less than 100 obligors	45.00%	1.0	1,042	96.33%	6	
6	2.50 to <10.00	688	—	—	688	3.56%	Less than 100 obligors	45.00%	1.0	869	126.33%	11	
7	10.00 to <100.00	17,680	—	—	17,680	26.72%	Less than 100 obligors	45.00%	1.5	46,916	265.35%	2,126	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	2,268,578	—	—	2,268,578	0.26%	0.4	45.00%	1.0	377,224	16.62%	2,663	—
Corporate (excluding small and medium sized entities and specialized lending)													
1	0.00 to <0.15	199,328	194	100.00%	199,522	0.03%	0.2	45.00%	1.1	22,041	11.04%	30	
2	0.15 to <0.25	4,385	—	—	4,385	0.15%	Less than 100 obligors	45.00%	1.7	1,667	38.01%	2	
3	0.25 to <0.5	8,652	18,599	100.00%	27,251	0.30%	0.1	45.00%	4.1	19,983	73.32%	37	
4	0.5 to <0.75	10,257	13,128	100.00%	23,385	0.55%	Less than 100 obligors	45.00%	3.4	21,010	89.84%	57	
5	0.75 to <2.50	2,022	4,283	100.00%	6,306	1.25%	Less than 100 obligors	45.00%	3.7	7,614	120.75%	35	
6	2.50 to <10.00	3,866	3,427	100.00%	7,294	5.17%	0.1	45.00%	2.8	11,681	160.13%	170	
7	10.00 to <100.00	125,332	4,005	100.00%	129,202	26.72%	0.7	45.00%	2.3	353,665	273.72%	15,540	
8	100.00 (Default)	70	16	100.00%	87	100.00%	Less than 100 obligors	45.00%	1.7	0	0.00%	39	
9	Sub-total	353,916	43,654	100.00%	397,436	8.89%	1.4	45.00%	1.9	437,663	110.12%	15,913	—

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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
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	—	—	—	—	—	—	—	—	—	—	—	—

&lt;September 30, 2024&gt;

(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)		5,766,591	43,654	100.00%	5,810,111	0.71%	1.9	45.00%	1.0	815,894	14.04%	18,614	—



&lt;September 30, 2023&gt;

(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	—

&lt;September 30, 2023&gt;

(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	—	—	—	—	—	—	—	—	—	—	—	—

&lt;September 30, 2023&gt;

(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	—

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.

&lt;September 30, 2024&gt;

(Unit: JPY million)

CR7: IRB - EFFECT ON RWA OF CREDIT DERIVATIVES USED AS CRM TECHNIQUES			
Item	Portfolio	a	b
		pre-credit derivatives RWA	Actual RWA
1	Sovereign - FIRB	1,006	1,006
2	Sovereign - AIRB	—	—
3	Bank - FIRB	377,224	377,224
4	Bank - AIRB	—	—
5	Corporate (excluding specialized lending) - FIRB	437,663	437,663
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	815,894	815,894

&lt;September 30, 2023&gt;

(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

(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, 2024)	4,665,144
2	Movement in risk levels	Asset size (91,163)
3		Asset quality 5,036
4		Model updates —
5		Methodology and policy —
6		Acquisitions and disposals —
7		Foreign exchange movements (45,704)
8		Other —
9	RWA as at end of reporting period (September 30, 2024)	4,533,313

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

&lt;September 30, 2024&gt;

(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	246,199	67,266	50.00%	36,788	—	—	259,859	296,648	148,324	—
	≥ 2.5 years	82,571	37,981	70.00%	85,707	8,424	—	16,925	111,058	77,740	444
Good	< 2.5 years	219,868	89,810	70.00%	162,210	—	—	125,015	287,226	201,058	1,148
	≥ 2.5 years	127,380	86,604	90.00%	150,890	—	—	41,442	192,333	173,100	1,538
Satisfactory		64,306	11,469	115.00%	72,908	—	—	—	72,908	83,844	2,041
Weak		3,874	—	250.00%	3,874	—	—	—	3,874	9,686	309
Default		—	—	—	—	—	—	—	—	—	—
Total		744,201	293,131	—	512,380	8,424	—	443,244	964,049	693,754	5,483
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		450,807	—	300.00%					450,807	1,352,423	
Private equity exposures		165,555	—	400.00%					165,555	662,222	
Internal models method		—	—	—					—	—	
Total		616,363	—	—					616,363	2,014,645	
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%					—	—	

&lt;September 30, 2023&gt;

(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%					—	—	

## (4) Counterparty Credit Risk

&lt;September 30, 2024&gt;

(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	172,674	467,981		1.4	1,028,369	636,620
2	Internal Model Method (for derivatives and SFTs)			4,228,885	1.4	5,989,683	1,172,940
3	Simple Approach for credit risk mitigation (for SFTs)					—	—
4	Comprehensive Approach for credit risk mitigation (for SFTs)					12,405,809	373,486
5	VaR for SFTs					—	—
6	Total						2,183,047

&lt;September 30, 2023&gt;

(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



&lt;September 30, 2024&gt;

(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	3,559,424	822,854
2	(i) VaR component (including the 3×multiplier)		253,666
3	(ii) Stressed VaR component (including the 3×multiplier)		569,187
4	All portfolios subject to the Standardized CVA capital charge	1,028,369	332,418
5	TOTAL SUBJECT TO THE CVA CAPITAL CHARGE	4,587,794	1,155,272

&lt;September 30, 2023&gt;

(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)

CCR3: STANDARDIZED APPROACH - CCR EXPOSURES BY REGULATORY PORTFOLIO AND RISK WEIGHTS										
Item		a	b	c	d	e	f	g	g	i
		EAD post-CRM								
	Risk Weight	0%	10%	20%	50%	75%	100%	150%	Other	Total
	Regulatory portfolio									
1	Japan government	—	—	—	—	—	—	—	—	—
2	Foreign government	62	—	—	—	—	25	—	—	88
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	0	—	36,100	348	—	0	—	—	36,449
11	Corporate	—	—	37	—	—	6,294	—	—	6,332
12	Small and medium sized entities and retail	—	—	—	—	—	—	—	—	—
13	Other	—	—	—	—	—	—	—	—	—
14	Total	62	—	36,138	348	—	6,321	—	—	42,870

&lt;September 30, 2023&gt;

(Unit: JPY million)

CCR3: STANDARDIZED APPROACH - CCR EXPOSURES BY REGULATORY PORTFOLIO AND RISK WEIGHTS										
Item		a	b	c	d	e	f	g	g	i
		EAD post-CRM								
	Risk Weight	0%	10%	20%	50%	75%	100%	150%	Other	Total
	Regulatory portfolio									
1	Japan government	—	—	—	—	—	—	—	—	—
2	Foreign government	—	—	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

&lt;September 30, 2024&gt;

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

CCR4: IRB - CCR exposures by portfolio and PD scale								
Item	PD range	a EAD post-CRM	b Average PD	c Number of obligors	d Average LGD	e Average maturity	f Credit RWA	g Weighted average RW (RWA density)
Sovereign								
1	0.00 to <0.15	1,069,113	0.01%	0.1	35.20%	0.7	19,388	1.81%
2	0.15 to <0.25	—	—	—	—	—	—	—
3	0.25 to <0.5	13,980	0.27%	Less than 100 obligors	45.00%	0.5	4,576	32.73%
4	0.5 to <0.75	—	—	—	—	—	—	—
5	0.75 to <2.50	730	2.18%	Less than 100 obligors	45.00%	0.0	630	86.30%
6	2.50 to <10.00	17	6.39%	Less than 100 obligors	45.00%	1.0	24	145.53%
7	10.00 to <100.00	—	—	—	—	—	—	—
8	100.00 (Default)	—	—	—	—	—	—	—
9	Sub-total	1,083,840	0.02%	0.1	35.33%	0.7	24,620	2.27%
Bank								
1	0.00 to <0.15	5,391,608	0.04%	0.3	27.52%	0.7	445,135	8.25%
2	0.15 to <0.25	228,474	0.15%	Less than 100 obligors	33.18%	1.8	59,448	26.01%
3	0.25 to <0.5	248,380	0.28%	0.1	18.84%	0.8	47,093	18.96%
4	0.5 to <0.75	67,781	0.55%	Less than 100 obligors	28.91%	1.2	33,558	49.51%
5	0.75 to <2.50	287,009	1.89%	Less than 100 obligors	4.32%	0.4	23,779	8.28%
6	2.50 to <10.00	270,834	3.70%	Less than 100 obligors	9.67%	0.9	66,280	24.47%
7	10.00 to <100.00	56,985	26.72%	Less than 100 obligors	30.97%	1.0	102,837	180.46%
8	100.00 (Default)	—	—	—	—	—	—	—
9	Sub-total	6,551,073	0.52%	0.7	25.67%	0.7	778,133	11.87%
Corporate								
1	0.00 to <0.15	4,960,110	0.04%	5.9	29.60%	0.5	424,698	8.56%
2	0.15 to <0.25	518,330	0.15%	0.5	24.08%	0.6	82,465	15.90%
3	0.25 to <0.5	1,245,932	0.29%	0.4	15.39%	0.4	206,384	16.56%
4	0.5 to <0.75	3,881,147	0.55%	0.2	2.77%	0.0	151,399	3.90%
5	0.75 to <2.50	702,517	1.49%	0.3	11.60%	0.5	172,641	24.57%
6	2.50 to <10.00	218,029	5.18%	0.3	17.36%	0.6	118,067	54.15%
7	10.00 to <100.00	220,010	26.72%	1.4	16.73%	0.5	210,913	95.86%
8	100.00 (Default)	0	100.00%	Less than 100 obligors	45.00%	1.0	0	0.00%
9	Sub-total	11,746,077	0.92%	9.4	17.44%	0.3	1,366,570	11.63%
Total (sum of portfolios)		19,380,991	0.74%	10.3	21.22%	0.5	2,169,324	11.19%

&lt;September 30, 2023&gt;

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

CCR4: IRB – CCR exposures by portfolio and PD scale								
Item	PD range	a EAD post- CRM	b Average PD	c Number of obligors	d Average LGD	e Average maturity	f Credit RWA	g Weighted average RW (RWA density)
Sovereign								
1	0.00 to <0.15	1,778,237	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%

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.

&lt;September 30, 2024&gt;

(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	—	833,271	—	1,787,775	3,743,270	6,647,713
2	Cash - other currencies	—	3,464,986	—	1,554,843	57,857,871	50,950,788
3	Domestic sovereign debt	128,932	271,465	1,272,106	151,621	5,937,146	3,195,876
4	Other sovereign debt	694,906	301,784	156,343	222,059	44,452,938	35,024,586
5	Government agency debt	85,570	10,154	1	1,509	864,021	518,502
6	Corporate bonds	164,736	281,910	156,220	35,787	6,059,004	23,797,240
7	Equity securities	104,391	691,669	5,596	477,285	4,377,047	4,677,574
8	Other collateral	—	19,040	—	—	72,920	208,981
9	Total	1,178,537	5,874,283	1,590,267	4,230,881	123,364,220	125,021,264

&lt;September 30, 2023&gt;

(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

&lt;September 30, 2024&gt;

(Unit: JPY million)

CCR6: CREDIT DERIVATIVES EXPOSURES			
Item		a	b
		Protection bought	Protection sold
	Notional		
1	Single-name credit default swaps	8,921,378	10,289,812
2	Index credit default swaps	11,337,222	10,932,499
3	Total return swaps	1,551,363	970,258
4	Credit options	55,345	86,971
5	Other credit derivatives	—	—
6	Total notional	21,865,310	22,279,542
	Fair values		
7	Positive fair value (asset)	10,922	345,083
8	Negative fair value (liability)	(382,823)	(22,129)

&lt;September 30, 2023&gt;

(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)

(Unit: JPY million)

CCR7: RWA flow statements of CCR exposures under Internal Model Method (IMM)			
Item			Credit RWA
1	RWA as at end of previous quarter end (June 30, 2024)		1,283,663
2	Movement in risk levels	Asset size	11,200
3		Credit quality of counterparties	(12,039)
4		Model updates (IMM only)	—
5		Methodology and policy (IMM only)	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	(109,884)
8		Other	—
9	RWA as at end of reporting period (September 30, 2024)		1,172,940

&lt;September 30, 2024&gt;

(Unit: JPY million)

CCR8: EXPOSURES TO CENTRAL COUNTERPARTIES			
Item		a	b
		EAD (post-CRM) to CCP	RWA
1	Exposures to QCCPs (total)		285,187
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	7,054,237	141,084
3	(i) OTC derivatives	4,595,199	91,903
4	(ii) Exchange-traded derivatives	1,709,187	34,183
5	(iii) Securities financing transactions	749,850	14,997
6	(iv) Netting sets where cross-product netting has been approved	—	—
7	Segregated initial margin	—	
8	Non-segregated initial margin	501,820	10,036
9	Pre-funded default fund contributions	209,190	134,066
10	Unfunded default fund contributions	—	—
11	Exposures to non-QCCPs (total)		192,634
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	160,124	117,332
13	(i) OTC derivatives	104,352	82,061
14	(ii) Exchange-traded derivatives	6,557	6,443
15	(iii) Securities financing transactions	49,214	28,828
16	(iv) Netting sets where cross-product netting has been approved	—	—
17	Segregated initial margin	—	
18	Non-segregated initial margin	53,730	49,531
19	Pre-funded default fund contributions	2,061	25,769
20	Unfunded default fund contributions	—	—

&lt;September 30, 2023&gt;

(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	—	—



## (5) Securitization

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

&lt;September 30, 2024&gt;

(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	—	—	—	61,498	—	61,498	85,697	—	85,697
2	Residential mortgage	—	—	—	61,498	—	61,498	83,123	—	83,123
3	Credit card	—	—	—	—	—	—	1,000	—	1,000
4	Other retail exposures	—	—	—	—	—	—	155	—	155
5	re-securitization	—	—	—	—	—	—	1,418	—	1,418
6	Wholesale (total) - of which	—	—	—	—	—	—	37,486	—	37,486
7	Loans to corporates	—	—	—	—	—	—	37,362	—	37,362
8	Commercial mortgage	—	—	—	—	—	—	124	—	124
9	Lease and receivables	—	—	—	—	—	—	—	—	—
10	Other wholesale	—	—	—	—	—	—	—	—	—
11	re-securitization	—	—	—	—	—	—	—	—	—

&lt;September 30, 2023&gt;

(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	—	—	—	—	—	—	—	—	—

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, 2024	September 30, 2023
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	1,135,911	1,213,645
9	Total	1,135,911	1,213,645

(Unit: JPY million)

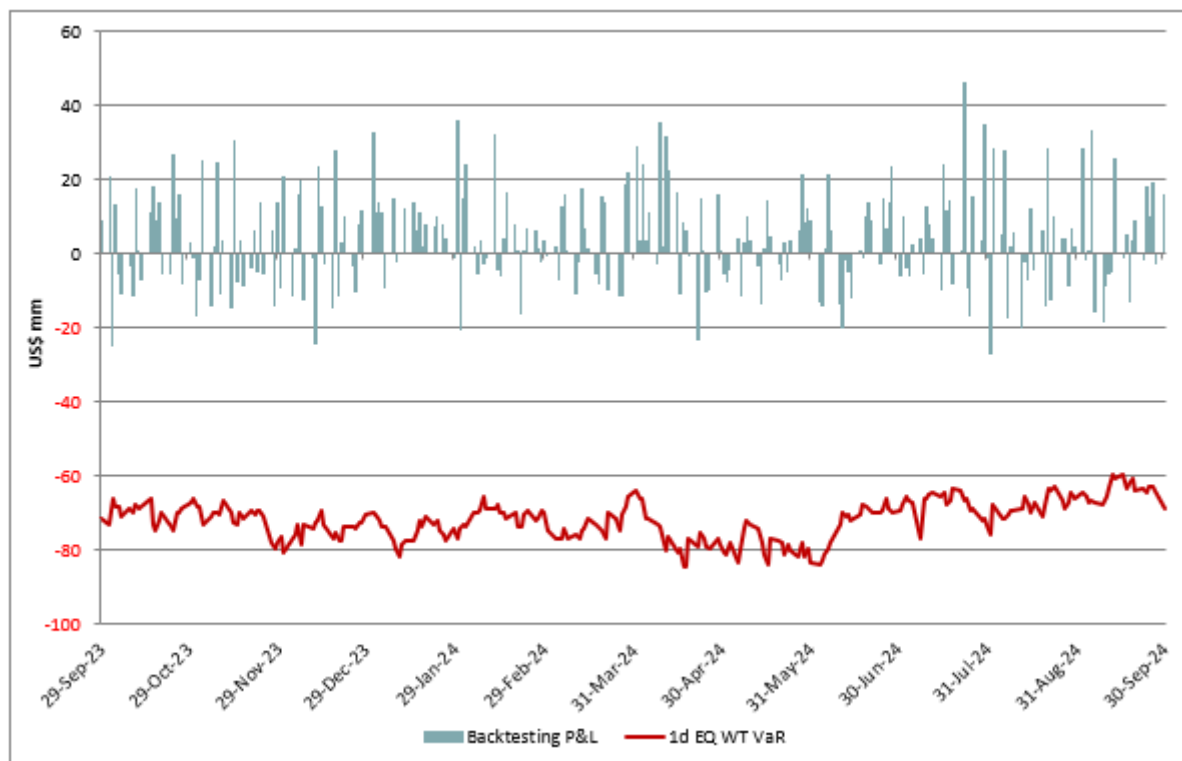
MR2: RWA flow statements of market risk exposures under an IMA							
Item		a	b	c	d	e	f
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA
1a	RWA at end of previous quarter end (June 30, 2024)	1,248,605	1,693,815	2,522,591	312,273		5,777,285
1b	Adjustment to RWA at previous quarter end (1a divided by 1c)	1.10	1.19	1.00	1.00		1.05
1c	Spot RWA as at previous quarter end	1,127,258	1,416,374	2,522,591	312,273		5,378,496
2	Movement in risk levels	Movement in risk levels	(137,064)	372,403	(70,917)	12,149	176,571
3		Model updates/changes	(100,424)	17,152	—	—	(83,272)
4		Methodology and policy	—	—	—	—	—
5		Acquisitions and disposals	—	—	—	—	—
6		Foreign exchange movements	(102,294)	(207,623)	(281,862)	(37,298)	(629,078)
7		Other	—	—	—	—	—
8a	Spot RWA at end of reporting period (September 30, 2024)	787,474	1,598,307	2,169,810	287,124		4,842,717
8b	Adjustment to RWA at end of reporting period (8c divided by 8a)	0.98	1.12	1.04	1.00		1.04
8c	RWA at end of reporting period	772,380	1,796,340	2,267,073	287,124		5,122,918

(Unit: JPY million)

MR3: IMA VALUES FOR TRADING PORTFOLIOS			
Item		September 30, 2024	September 30, 2023
	VaR (10 day 99%)		
1	Maximum value	40,530	35,073
2	Average value	27,039	26,355
3	Minimum value	17,758	20,836
4	Period end	20,999	25,823
	Stressed VaR (10 day 99%)		
5	Maximum value	73,314	73,893
6	Average value	44,991	48,283
7	Minimum value	23,891	28,394
8	Period end	42,622	45,122
	Incremental Risk Charge (99.9%)		
9	Maximum value	208,637	191,681
10	Average value	188,788	174,850
11	Minimum value	166,072	144,478
12	Period end	181,366	184,940
	Comprehensive Risk capital charge (99.9%)		
13	Maximum value	28,805	22,187
14	Average value	25,768	19,810
15	Minimum value	21,820	17,536
16	Period end	22,970	21,926
17	Floor (standardized measurement method)	—	2,332

#### MR4: Comparison of VaR estimates with gains/losses

No trading losses exceeded the 99% VaR estimate (the currently required capital adequacy regulations) at the Nomura Group level for the twelve months ended September 30, 2024.



#### (7) Interest Rate Risk in Non-trading Book

##### (1) The loss in economic value due to interest rate shocks ( $\Delta$ EVE)

As the  $\Delta$ EVE (Economic Value of Equity) estimated for a parallel shift scenario defined in the relevant disclosure rule, as of end of September 2024, 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 ( $\Delta$ NII)

Given the assets and liabilities composition of Nomura Group as described above, the  $\Delta$ NII (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%	48,045		
Belgium	0.50%	9,139		
France	1.00%	61,604		
Germany	0.75%	26,555		
Hong Kong SAR	1.00%	52,153		
Korea	1.00%	16,802		
Luxembourg	0.50%	225,206		
Netherlands	2.00%	49,769		
Sweden	2.00%	25,562		
United Kingdom	2.00%	627,620		
Sum		1,142,460		
Total		7,025,341	0.24%	1,861,428

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 149,100 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 224,800 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 every date which falls five, or a multiple of five years thereafter (unless the principal amount has been written down upon the occurrence of a loss absorption event), or upon the occurrence of a tax event or a capital event (when the Issuer determines, as a result of consultations with the Financial Services Agency of Japan and other relevant regulatory authorities, that there is more than an insubstantial risk that the Bonds will cease to qualify as the Issuer's Additional Tier 1 capital under applicable capital adequacy requirements). Early Redemption Amount: JPY 100 per face value of JPY 100
16	Subsequent call dates, if applicable (10)	July 15, 2026 or every date which falls five, or a multiple of five years thereafter
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (11)	Fixed to Floating
18	Coupon rate or dividend rate (12)	From 16-Jun-21 to 15-Jul-26: 1.30% per annum From 15-Jul-26 5-year JGB plus 1.388%
19	Coupon / dividend stopper events (12)	Yes
20	Fully discretionary, partially discretionary or mandatory (13)	Fully discretionary
21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No

24	If convertible, conversion trigger (15)	-
25	If convertible, fully or partially (16)	-
26	If convertible, conversion rate (17)	-
27	If convertible, mandatory or optional conversion (18)	-
28	If convertible, specify instrument type that it can be converted into	-
29	If convertible, specify issuer of instrument it can be converted into	-
30	Write-down feature (19)	Yes
31	If write-down, write-down trigger (20)	Events (i), (ii) or (iii) below: (i) Loss absorption event: when the Issuer's consolidated Common Equity Tier 1 capital ratio falls below 5.125%; or (ii) Non-viability event: when the Prime Minister confirms (nintei) that the "specified item 2 measures," which are the measures as set forth in the Deposit Insurance Act, need to be applied to the Issuer; or (iii) Insolvency proceedings commencement event: when it is adjudicated that the Issuer has entered into the bankruptcy and other insolvency proceedings.
32	If write-down, full or partial (21)	Full or partial
33	If write-down, permanent or temporary (22)	Temporary
34	If temporary write-down, description of write-up mechanism	When the Issuer determines that the principal amount of the Bonds that has been written-down be reinstated after obtaining prior confirmation of the Financial Services Agency of Japan and any other relevant Japanese regulatory authorities that the Issuer's consolidated Common Equity Tier 1 capital ratio remains at a sufficiently high level after giving effect.
34a	Type of subordination	Contractual
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Subordinated
36	Non-compliant transitioned features	No
37	If yes, specify non-compliant features	-

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

Regulatory capital instruments (subordinated bonds)

CCA: Main features of regulatory capital instruments		
1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP376260AAB8
3	Governing law(s) of the instrument	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	-
	Regulatory treatment (2)	
4	Transitional Basel III rules	Tier 2 Capital
5	Post-transitional Basel III rules	Not applicable
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-
7	Instrument type	Nomura Holdings Inc. Second Series of Unsecured Subordinated Bonds
8	Amounts recognized in regulatory capital (4)	
	For consolidated regulatory capital ratio	-
9	Aggregate nominal amount (5)	JPY 39,500 million
10	Accounting classification (6)	Debt
	On consolidated basis	Debt
11	Issue Date (7)	26-Nov-10
12	Perpetual or dated	Dated
13	Maturity Date	26-Nov-25
14	Issuer call subject to prior supervisory approval	No
15	First call date and early redemption amount (8)	-
	Other early redemption events and early redemption amounts (9)	-
16	Subsequent call dates, if applicable (10)	
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (11)	Fixed
18	Coupon rate or dividend rate (12)	2.649% per annum
19	Coupon / dividend stopper events (12)	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory
21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (15)	-
25	If convertible, fully or partially (16)	-
26	If convertible, conversion rate (17)	-
27	If convertible, mandatory or optional conversion (18)	-
28	If convertible, specify instrument type that it can be converted into	-
29	If convertible, specify issuer of instrument it can be converted into	-
30	Write-down feature (19)	No
31	If write-down, write-down trigger (20)	-
32	If write-down, full or partial (21)	-
33	If write-down, permanent or temporary (22)	-
34	If temporary write-down, description of write-up mechanism	-
34a	Type of subordination	Contractual

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

## 5. Minority Interest

### Regulatory capital instruments (minority interest)

CCA: Main features of regulatory capital instruments		
1	Issuer	Sugimura Warehouse Co., Ltd., Nomura Asset Management Taiwan Ltd and others
2	Unique identifier	Not applicable
3	Governing law(s) of the instrument	Japanese Law, Hong Kong Law and others
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	-
	Regulatory treatment (2)	
4	Transitional Basel III rules	Additional Tier 1 Capital Tier 2 Capital
5	Post-transitional Basel III rules	Additional Tier 1 Capital Tier 2 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (4)	
	For consolidated regulatory capital ratio	JPY 2,424 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 2030	US Dollar Senior Notes Due 2030	US Dollar Senior Notes Due 2026
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HAQ20	ISIN:US65535HAS85	ISIN:US65535HAW97
3	Governing law(s) of the instrument	New York State Law	New York State Law	New York State Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	Contractual	Contractual	Contractual
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 1,500	USD 1,000	USD 1,250
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	16-Jan-20	13-Jul-20	12-Jul-21
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	16-Jan-30	16-Jul-30	14-Jul-26
14	Issuer call subject to prior supervisory approval	No	No	No
	First call date and early redemption amount (8)	-	-	-
15	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	3.103%	2.679%	1.653%
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-



CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		US Dollar Senior Notes Due 2028	US Dollar Senior Notes Due 2031	3rd Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HAY53	ISIN:US65535HAX70	ISIN:JP376260AM92
3	Governing law(s) of the instrument	New York State Law	New York State Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	Contractual	Contractual	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 1,000	USD 1,000	JPY 120,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	12-Jul-21	12-Jul-21	06-Sep-21
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	14-Jul-28	14-Jul-31	04-Sep-26
14	Issuer call subject to prior supervisory approval	No	No	No
15	First call date and early redemption amount (8)	-	-	-
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	2.172%	2.608%	0.28%
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		US Dollar Senior Notes Due 2027	US Dollar Senior Notes Due 2029	US Dollar Senior Notes Due 2032
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HAZ29	ISIN:US65535HBB42	ISIN:US65535HBA68
3	Governing law(s) of the instrument	New York State Law	New York State Law	New York State Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	Contractual	Contractual	Contractual
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 1,250	USD 500	USD 750
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	11-Jan-22	11-Jan-22	11-Jan-22
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	22-Jan-27	22-Jan-29	22-Jan-32
14	Issuer call subject to prior supervisory approval	No	No	No
15	First call date and early redemption amount (8)	-	-	-
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	2.329%	2.71%	2.999%
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		US Dollar Senior Notes Due 2027	US Dollar Senior Notes Due 2029	5th 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:JP376260BN90
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 16,500
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	03-Sep-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)	5.386%	5.605%	0.75%
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)		6th Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	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:JP376260CN99	ISIN:US65535HBG39	ISIN:US65535HBH12
3	Governing law(s) of the instrument	Japanese Law	New York State Law	New York State Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	Contractual	Contractual
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	JPY 4,500	USD 600	USD 550
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	05-Sep-22	11-Jan-23	11-Jan-23
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	03-Sep-32	09-Jan-26	18-Jan-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)	0.9%	5.709%	5.842%
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	US Dollar Senior Notes Due 2028	US Dollar Senior Notes Due 2033
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HBK41	ISIN:US65535HBM07	ISIN:US65535HBP38
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 750	USD 900	USD 600
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	11-Jan-23	12-Jul-23	12-Jul-23
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	18-Jan-33	12-Jul-28	12-Jul-33
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)	6.181%	6.07%	6.087%
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)		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	US Dollar Senior Notes Due 2034
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:JP376260AP99	ISIN:JP376260BP98	ISIN:US65535HBV06
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 30,000	JPY 20,000	USD 1,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	06-Sep-23	06-Sep-23	03-Jul-24
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	04-Sep-26	06-Sep-28	03-Jul-34
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)	0.68%	0.959%	5.783%
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 2027	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:US65535HBR93	ISIN:US65535HBQ11	-
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 Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 500	USD 500	USD 30
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	03-Jul-24	03-Jul-24	30-Nov-18
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	02-Jul-27	02-Jul-27	28-Nov-25
14	Issuer call subject to prior supervisory approval	No	No	Yes
15	First call date and early redemption amount (8)	-	-	28-Feb-20, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Floating	Floating
18	Coupon rate or dividend rate (12)	5.594%	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 50	JPY 5,000	USD 18
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	21-Dec-18	07-Jan-19	11-Jan-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	22-Dec-25	09-Jan-29	13-Jan-26
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
	First call date and early redemption amount (8)	23-Mar-20, at par	07-Apr-20, at par	13-Apr-20, at par
15	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-



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

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	JPY 5,000	USD 82	USD 100
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	27-Mar-19	29-Mar-19	29-Mar-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	27-Mar-29	31-Mar-26	29-Mar-29
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
	First call date and early redemption amount (8)	29-Jun-20, at par	30-Jun-20, at par	29-Jun-20, at par
15	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

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

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

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 50	USD 50	USD 45
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	29-Sep-23	23-Oct-23	18-Jan-24
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	29-Sep-33	23-Oct-28	18-Jan-29
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
	First call date and early redemption amount (8)	29-Sep-25, at par	23-Jan-25, at par	18-Apr-25, at par
15	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-



CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 55	USD 46	JPY 5,000
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	15-Mar-24	27-Mar-24	24-May-24
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	15-Mar-29	27-Mar-29	24-May-34
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	16-Jun-25, at par	27-Jun-25, at par	25-Aug-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	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

Note:

Weighted-average interest rate of capital instruments issued in JPY, which the interest rate is not disclosed, is 0.755% (round to three decimal places).

Weighted-average interest rate of capital instruments issued in USD, which the interest rate is not disclosed, is 6.484% (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, 2024	June 30, 2024	September 30, 2023
On-balance sheet exposures					
1		On-balance sheet items (excluding derivatives and SFTs, but including collateral)	32,060,065	33,033,070	29,067,981
1a	1	Total consolidated assets as per published financial statements	54,656,376	57,892,158	53,020,162
1b	2	(The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis)	308,041	353,402	334,986
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))	22,288,269	24,505,684	23,617,195
2	7	(Asset amounts deducted in determining Basel III Tier 1 capital)	241,131	257,510	218,167
3		Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	31,818,933	32,775,560	28,849,813
Derivative exposures					
4		Replacement cost associated with all derivatives transactions multiplied by 1.4	2,662,206	3,238,658	3,170,791
5		Add-on amounts for PFE associated with all derivatives transactions multiplied by 1.4	7,527,261	7,992,212	5,865,673
6		Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	1,612,597	2,175,483	2,058,058
7		(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	1,646,958	2,130,182	1,967,150
8		(Exempted CCP leg of client-cleared trade exposures)			
9		Adjusted effective notional amount of written credit derivatives	22,647,298	20,992,068	16,853,088
10		(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	20,825,841	19,328,001	15,040,691
11	4	Total derivative exposures (sum of lines 4 to 10)	11,976,563	12,940,238	10,939,769

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	September 30, 2024	June 30, 2024	September 30, 2023
Securities financing transaction exposures					
12		Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	49,028,532	48,004,445	44,788,586
13		(Netted amounts of cash payables and cash receivables of gross SFT assets)	28,828,435	26,304,821	23,018,724
14		CCR exposure for SFT assets	1,837,679	1,968,197	1,739,729
15		Agent transaction exposures			
16	5	Total securities financing transaction exposures (sum of lines 12 to 15)	22,037,776	23,667,822	23,509,591
Other off-balance sheet exposures					
17		Off-balance sheet exposure at gross notional amount	4,334,853	4,015,227	3,255,859
18		(Adjustments for conversion to credit equivalent amounts)	1,812,775	1,675,991	1,271,065
19	6	Off-balance sheet items (sum of lines 17 and 18)	2,522,077	2,339,236	1,984,794
Capital and total exposures					
20		Tier 1 capital	3,390,766	3,542,609	3,382,441
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	68,355,351	71,722,857	65,283,968
22		Basel III leverage ratio	4.96%	4.93%	5.18%
		National minimum leverage ratio requirement	3.15%	3.15%	3.00%
		Applicable leverage buffers			
Basel III leverage ratio (including the deposits with the Bank of Japan)					
		Total exposure	68,355,351	71,722,857	65,283,968
		The deposits with the Bank of Japan	2,802,254	1,848,967	1,795,129
		Total exposures (including the deposits with the Bank of Japan)	71,157,605	73,571,824	67,079,098
		Basel III leverage ratio (including the deposits with the Bank of Japan)	4.76%	4.81%	5.04%

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, 2024	September 30, 2023
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)		3,014,904	3,005,748
2	Additional Tier 1 capital (AT1) before TLAC adjustments (B)		375,862	376,693
3	AT1 ineligible as TLAC as issued out of subsidiaries to third parties (C)		—	—
4	Other adjustments (D)		1,962	1,693
5	AT1 instruments eligible under the TLAC framework ((B)-(C)-(D)) (E)		373,900	375,000
6	Tier 2 capital (T2) before TLAC adjustments (F)		461	398
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)		461	398
10	T2 instruments eligible under the TLAC framework ((F)-(G)-(H)-(I)) (J)		—	—
11	TLAC arising from regulatory capital ((A) + (E) + (J)) (K)		3,388,804	3,380,748
Non-regulatory capital elements of TLAC (3)				
12	External TLAC instruments issued directly by the bank and subordinated to excluded liabilities (L)		2,472,513	2,927,149
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)		669,287	455,305
17	TLAC arising from non-regulatory capital instruments before adjustments ((L) + (M)) (N)		3,141,800	3,382,454
Non-regulatory capital elements of TLAC: adjustments (4)				
18	TLAC before deductions ((K) + (N)) (O)		6,530,604	6,763,203
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)		5,160	6,726

(Unit: JPY million, %)

Basel III Template No.	Items	a	b
		September 30, 2024	September 30, 2023
21	Other adjustments to TLAC (R)	—	—
22	TLAC after deductions ((O)-(P)-(Q)-(R)) (S)	6,525,444	6,756,476
Risk-weighted assets and leverage exposure measure for TLAC purposes (5)			
23	Total risk-weighted assets adjusted as permitted under the TLAC regime (T)	19,122,497	18,212,210
24	Leverage exposure measure (U)	68,355,351	65,283,968
TLAC ratios and buffers (6)			
25	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA) ((S)/(T))	34.12%	37.09%
25a	TLAC as a percentage of RWA	30.88%	33.84%
26	TLAC as a percentage of leverage ratio exposure measure ((S)/(U))	9.54%	10.34%
27	CET1 available after meeting the bank's minimum capital requirements	9.73%	10.57%
28	Total of bank CET1 specific buffer requirements	3.24%	3.25%
29	of which: capital conservation buffer requirement	2.50%	2.50%
30	of which: countercyclical buffer requirement	0.24%	0.25%
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)	68,355,351	65,283,968
	The amount of deposits with the Bank of Japan	2,802,254	1,795,129
	Leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) (U')	71,157,605	67,079,098
	TLAC as a percentage of leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((S)/(U'))	9.17%	10.07%

&lt;September 30, 2024&gt;

(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)		498,706	—	470,000	—	—	—	968,706
4	Subset of row 3 that are excluded liabilities (B)		—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		498,706	—	470,000	—	—	—	968,706
6	Subset of row 5 that are eligible as TLAC		498,706	—	470,000	—	—	—	968,706
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	498,706	—	—	—	—	—	498,706

&lt;September 30, 2023&gt;

(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



&lt;September 30, 2024&gt;

(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	—	334,720	—	—	—	688,220
4	Subset of row 3 that are excluded liabilities (B)		—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		353,500	—	334,720	—	—	—	688,220
6	Subset of row 5 that are eligible as TLAC		353,500	—	334,720	—	—	—	688,220
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	—	—	334,720	—	—	—	334,720
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

&lt;September 30, 2023&gt;

(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	—	—	—	
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

&lt;September 30, 2024&gt;

(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)		481,670	—	306,136	—	170,076	—	957,883
4		Subset of row 3 that are excluded liabilities (B)	—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		481,670	—	306,136	—	170,076	—	957,883
6	Subset of row 5 that are eligible as TLAC		481,670	—	306,136	—	170,076	—	957,883
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	—	—	170,076	—	170,076
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years	—	—	306,136	—	—	—	306,136
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years	—	—	—	—	—	—	—
10		Subset of row 6 with 10 years ≤ residual maturity,but excluding perpetual securities	—	—	—	—	—	—	—
11		Subset of row 6 that is perpetual securities	481,670	—	—	—	—	—	481,670

&lt;September 30, 2023&gt;

(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

&lt;September 30, 2024&gt;

(Unit: JPY million)

TLAC2: Material subgroup entity – creditor ranking at legal entity level											
Nomura International plc (non-consolidated)											
			Creditor ranking								Sum
			1		2		3		4		
			Most junior						Most senior		
Basel III template No.	Items		Yes	-	Yes	-	Yes	-	Yes	-	
1	Is the resolution entity the creditor/investor?										
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)		463,273	—	178,579	—	—	—	347,238	—	989,091
4	Subset of row 3 that are excluded liabilities (B)		—	—	—	—	—	—	—	—	—
5	Total capital and liabilities less excluded liabilities ((A)-(B))		463,273	—	178,579	—	—	—	347,238	—	989,091
6	Subset of row 5 that are eligible as TLAC		463,273	—	178,579	—	—	—	347,238	—	989,091
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years	—	—	—	—	—	—	347,238	—	347,238
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years	—	—	178,579	—	—	—	—	—	178,579
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years	—	—	—	—	—	—	—	—	—
10		Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities	—	—	—	—	—	—	—	—	—
11		Subset of row 6 that is perpetual securities	463,273	—	—	—	—	—	—	—	463,273

&lt;September 30, 2023&gt;

(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)		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

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”.

&lt;September 30, 2024&gt;

(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	373,900	—	3,852,002	5,380,072
3	Subset of row 2 that are excluded liabilities (B)		—	—	—	39,037	39,037
4	Total capital and liabilities less excluded liabilities ((A) - (B))		1,154,169	373,900	—	3,812,965	5,341,034
5	Subset of row 4 that are eligible as TLAC		1,154,169	373,900	—	2,472,513	4,000,582
6	Residual maturity	Subset of row 5 with 1 year ≤ residual maturity < 2 years	—	—	—	448,681	448,681
7		Subset of row 5 with 2 years ≤ residual maturity < 5 years	—	—	—	1,052,653	1,052,653
8		Subset of row 5 with 5 years ≤ residual maturity < 10 years	—	—	—	971,177	971,177
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	373,900	—	—	1,528,069

&lt;September 30, 2023&gt;

(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
7		Subset of row 5 with 2 years ≤ residual maturity < 5 years	—	—	—	1,197,146
8		Subset of row 5 with 5 years ≤ residual maturity < 10 years	—	—	—	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

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.



## 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 2025, 2nd Quarter)		Highest designated parent company's previous quarterly period (Fiscal year ended March 2025, 1st Quarter)	
<b>High quality liquid assets (1)</b>					
1	Total high quality liquid assets	7,143,440		6,333,168	
<b>Cash outflows (2)</b>		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	667,639	73,127	670,276	73,625
3	Out of which, stable deposits	—	—	—	—
4	Out of which, less stable deposits	667,639	73,127	670,276	73,625
5	Cash outflows related to unsecured wholesale funding	3,007,041	2,498,674	2,868,655	2,395,764
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	2,429,228	1,919,827	2,286,801	1,813,144
8	Out of which, debt securities	577,813	578,847	581,853	582,621
9	Cash outflows related to secured funding, etc.		3,784,878		3,811,892
10	Cash outflows related to the derivatives, funding programs, and credit and liquidity facilities	3,508,898	2,910,764	3,421,980	2,818,797
11	Out of which, cash outflows related to the derivative transaction, etc.	2,546,843	2,545,111	2,483,592	2,484,652
12	Out of which, cash outflows related to funding programs	—	—	—	—
13	Out of which, cash outflows related to credit and liquidity facilities	962,055	365,653	938,388	334,145
14	Cash outflows based on obligations to provide funds, etc.	4,210,482	1,059,766	4,306,984	1,117,262
15	Cash outflows related to contingencies	1,105,821	483,844	1,074,588	471,476
16	Total cash outflows		10,811,054		10,688,816
<b>Cash inflows (3)</b>		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.	42,664,511	3,285,741	42,627,568	3,238,269
18	Cash inflows related to collection of loans, etc.	2,421,595	2,206,647	2,403,307	2,214,303
19	Other cash inflows	4,963,679	2,125,086	5,230,805	2,262,169
20	Total cash inflows	50,049,786	7,617,473	50,261,679	7,714,741
<b>Consolidated liquidity coverage ratio (4)</b>					
21	Total high quality liquid assets allowed to be included		7,143,440		6,333,168
22	Net cash outflows		3,204,221		2,991,859
23	Consolidated liquidity coverage ratio		224.3%		214.8%
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, 2025, the daily average of Nomura Group's total high quality liquid assets increased by 810,272 million yen to 7,143,440 million yen compared with the first quarter, Cash outflows related to unsecured wholesale funding increased by 102,910 million yen to 2,498,674 million yen compared with the first quarter, Other cash inflows decreased by 137,083 million yen to 2,125,086 million yen compared with the first quarter, and total net cash outflows increased by 212,361 million yen to 3,204,221 million yen compared with the first quarter.

As a result, for the second quarter of the year ended March 31, 2025, the daily average of the consolidated liquidity coverage ratio was at 224.3%.

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, redemption of unsecured wholesale funding and cash outflows related to the derivatives 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, 2025, 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 2025, 2nd Quarter)					Highest designated parent company's previous quarterly period (Fiscal year ended March 2025, 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	3,674,808	-	-	-	3,674,808	3,837,540	-	-	-	3,837,540
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	3,674,808	-	-	-	3,674,808	3,837,540	-	-	-	3,837,540
3	Capital instruments not included above	-	-	-	-	-	-	-	-	-	-
4	Funding from retail and small business customers	202,992	309,825	121,355	32,202	602,957	209,223	334,032	99,395	30,264	608,648
5	Out of which, stable deposits	-	-	-	-	-	-	-	-	-	-
6	Out of which, less stable deposits	202,992	309,825	121,355	32,202	602,957	209,223	334,032	99,395	30,264	608,648
7	Wholesale funding	3,544,694	18,834,730	1,537,202	12,931,772	15,199,296	3,481,811	19,992,808	1,762,058	12,865,557	15,469,718
8	Out of which, an qualifying operational deposit	-	-	-	-	-	-	-	-	-	-
9	Out of which, other wholesale funding	3,544,694	18,834,730	1,537,202	12,931,772	15,199,296	3,481,811	19,992,808	1,762,058	12,865,557	15,469,718
10	Interdependent liabilities	-	-	-	-	-	-	-	-	-	-
11	Other liabilities	9,174,307	4,243,975	110,198	287,435	438,160	10,076,931	4,097,456	60,817	218,964	349,618
12	Out of which, derivative liabilities				-					-	
13	Out of which, all other liabilities not included above	9,174,307	4,243,975	110,198	287,435	438,160	10,076,931	4,097,456	60,817	218,964	349,618
14	Total available stable funding					19,915,220					20,265,525
Required stable funding (2)											
15	Current assets					2,270,936					2,285,046
16	Deposits held at financial institutions for operational purposes	121,466	11,999	-	-	66,733	136,551	39,038	-	-	87,795
17	Loans, repo type transaction, securities and other similar items	3,321,132	21,440,610	2,306,520	6,641,269	11,289,231	3,476,708	22,846,734	2,816,706	7,285,200	12,226,315
18	Out of which, loans or repo type transaction to financial institutions secured by Level 1 collateral	-	12,012,575	55,864	89,837	221,237	-	12,646,646	113,199	72,078	212,218
19	Out of which, loans or repo type transaction to financial institutions not included in Item 18	1,464,402	7,539,596	927,138	3,070,348	5,096,508	1,443,275	7,073,429	1,308,544	3,589,874	5,682,175
20	Out of which, loans or repo type transaction (not included in Item 18, 19 and 22)	208,679	1,733,751	546,453	1,316,935	2,156,251	200,569	2,827,873	505,273	1,323,063	2,122,853
21	Out of which, assets that would qualify for the 35% or lower risk weight	-	6,880	-	51,620	33,555	-	805	5,925	68,387	44,452
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	1,648,051	154,689	777,064	2,164,149	3,815,234	1,832,864	298,785	889,690	2,300,185	4,209,069
25	Interdependent assets	-	-	-	-	-	-	-	-	-	-

Item		Highest designated parent company's current quarterly period (Fiscal year ended March 2025, 2nd Quarter)					Highest designated parent company's previous quarterly period (Fiscal year ended March 2025, 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	524,063	418,619	-	3,473,828	3,593,948	522,393	583,257	-	3,556,184	3,674,428
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)				2,692,951	2,289,008				2,694,327	2,290,178
29	Out of which, derivative assets				54,610	54,610				106,575	106,575
30	Out of which, derivative liabilities (gross of variation margin posted)				198,065	198,065				240,240	240,240
31	Out of which, assets or capital not included above	524,063	418,619	-	528,202	1,052,265	522,393	583,257	-	515,043	1,037,436
32	On balance-sheet items				1,534,488	311,255				1,685,793	353,005
33	Total required stable funding					17,532,102					18,626,590
34	Consolidated net stable funding ratio					113.5%					108.7%

## 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, 2024, Nomura Group's total available stable funding decreased by 350,305 million yen to 19,915,220 million yen compared with the first quarter, and total required stable funding decreased by 1,094,488 million yen to 17,532,102 million yen compared with the first quarter. Available stable funding related to wholesale funding decreased by 270,422million yen to 15,199,296 million yen compared with the first quarter, required stable funding related to loans, repo type transaction, securities and other similar items decreased by 937,085 million yen to 11,289,231 million yen compared with the first quarter, required stable funding related to other assets etc decreased by 80,480 million yen to 3,593,948 million yen compared with the first quarter.

As a result, as of September 30, 2024, the consolidated net stable funding ratio was at 113.5%.

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, 2024, 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.

