

**Pillar 3 Regulatory Capital and
Liquidity Requirements Disclosures
for the quarterly period ended September 30, 2021**

Nomura Holdings, Inc.

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

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PART 1: NHI Consolidated Capital Ratios

CHAPTER 1 Disclosure On Capital Items

(Unit: JPY million, %)

CC1: Composition of regulatory capital				
Basel III template No.	Item	a		b
		September 30, 2021	June 30, 2021	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	2,759,588	2,773,766	
1a	out of which, capital and capital surplus	1,279,215	1,271,968	1a
2	out of which, retained earnings	1,554,693	1,576,694	2
1c	out of which, investments in own shares (-)	74,320	74,896	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	(28,505)	(37,175)	3
5	Adjusted amount of minority interests related to Common Equity Tier 1 capital	—	—	
6	Common Equity Tier 1 capital before regulatory adjustments (A)	2,731,082	2,736,591	
Common Equity Tier 1 Capital: Regulatory Adjustments(2)				
8+9	Intangibles other than mortgage-servicing rights (net of related tax liability)	104,602	104,424	
8	out of which, goodwill (net of related tax liability, including those equivalent)	13,495	13,357	
9	out of which, intangibles other than goodwill and mortgage-servicing rights	91,107	91,066	
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability)	4,493	4,069	
11	Cash flow hedge reserve	—	—	
12	Shortfall of provisions to expected losses	5,554	11,169	
13	Securitization gain on sale	—	—	
14	Own credit valuation	2,415	(2,604)	
15	Defined-benefit pension fund net assets	9,090	9,184	
16	Investments in own shares (if not already netted off paid-in capital on reported balance sheet)	2,219	1,429	
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, 2021	June 30, 2021	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)	128,376	127,672		
Common Equity Tier 1 Capital					
29	Common Equity Tier 1 capital ((A) - (B)) (C)	2,602,705	2,608,919		
Additional Tier 1 Capital: Instruments(3)					
31a	30	Additional Tier 1 instruments classified as shareholder's equity	—	—	
31b		Additional Tier 1 instruments classified as share warrant	—	—	
32		Additional Tier 1 instruments classified as debt	375,000	374,800	
		Additional Tier 1 instruments issued by special purpose vehicle, etc.	—	—	
34-35		Adjusted amount of minority interests related to Additional Tier 1 capital	1,622	3,062	
33+35		Capital instruments subject to transitional arrangements included in Additional Tier 1 capital	—	—	
33		out of which, instruments issued by Group or special purpose vehicle controlled by Group	—	—	
35		out of which, instruments issued by consolidated subsidiaries of Group (except for the special purpose vehicle mentioned above)	—	—	
36		Additional Tier 1 capital before regulatory adjustments (D)	376,622	377,862	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2021	June 30, 2021	Reference numbers of CC2
Additional Tier 1 Capital: Regulatory Adjustments				
37	Investments in own Additional Tier 1 instruments	—	—	
38	Reciprocal cross-holdings in Additional Tier 1 instruments	—	—	
39	Investments in the Additional Tier 1 instruments of financial institutions that are outside the scope of regulatory consolidation, where the Group does not own more than 10% of the issued share capital (net of eligible short positions) (amount above 10% threshold)	—	—	
40	Significant investments in the Additional Tier 1 instruments of financial institutions that are outside the scope of regulatory consolidation (net of eligible short positions)	—	—	
42	Regulatory adjustments applied to Additional Tier 1 due to insufficient Tier2 to cover deductions	—	—	
43	Regulatory adjustments to Additional Tier 1 capital (E)	—	—	
Additional Tier 1 Capital				
44	Additional Tier 1 capital ((D) - (E)) (F)	376,622	377,862	
Tier1 Capital				
45	Tier 1 capital ((C) + (F)) (G)	2,979,328	2,986,781	
Tier 2 Capital: Instruments and Provisions(4)				
46	Tier 2 instruments classified as shareholder's equity	—	—	
	Tier 2 instruments classified as share warrant	—	—	
	Tier 2 instruments classified as debt	—	—	
	Tier 2 instruments issued by special purpose vehicle, etc.	—	—	
48-49	Adjusted amount of minority interests related to Tier 2	381	720	
47+49	Capital instruments subject to transitional arrangements	3,950	3,950	
47	out of which, instruments issued by Group or special purpose vehicle controlled by Group	3,950	3,950	
49	out of which, instruments issued by consolidated subsidiaries of Group (except for the special purpose vehicle mentioned above)	—	—	
50	Provisions	—	—	
50a	out of which, general provisions included in Tier 2	—	—	
50b	out of which, eligible provisions included in Tier 2	—	—	
51	Tier 2 capital before regulatory adjustments (H)	4,331	4,670	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2021	June 30, 2021	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)	4,331	4,670	
Total Capital				
59	Total capital ((G) + (J)) (K)	2,983,660	2,991,452	
Risk-Weighted Assets(6)				
60	Total risk-weighted assets (L)	14,703,195	14,714,452	
Capital Ratios and buffers(7)				
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	17.70%	17.73%	
62	Consolidated Tier 1 ratio ((G) / (L))	20.26%	20.29%	
63	Consolidated total capital ratio ((K) / (L))	20.29%	20.33%	
64	Total of group CET1 specific buffer requirements (%)	3.02%	3.02%	
65	Of which: capital conservation buffer requirement (%)	2.50%	2.50%	
66	Of which: countercyclical buffer requirement (%)	0.02%	0.02%	
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 (%)	12.29%	12.33%	

(Unit: JPY million, %)

Basel III template No.	Item	a		b
		September 30, 2021	June 30, 2021	Reference numbers of CC2
Amounts below the Thresholds for Deduction(8)				
72	Non-significant investments in the capital instruments of other financial institutions	169,917	173,849	
73	Significant investments in the common stock of financial institutions	179,282	173,566	
74	Mortgage-servicing rights (net of related tax liability)	—	—	
75	Deferred tax assets arising from temporary differences (net of related tax liability)	12,338	12,948	
Applicable Caps on the Inclusion of Provisions in Tier 2(9)				
76	Provisions eligible for inclusion in Tier 2 in respect of exposures subject to standardized approach (prior to application of cap)	—	—	
77	Caps on inclusion of provisions in Tier 2 under standardized approach	—	—	
78	Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as “nil”)	—	—	
79	Caps on inclusion of eligible provisions in Tier 2 under internal ratings-based approach	—	—	
Capital Instruments Subject to Transitional Arrangements(10)				
82	Current cap on Tier 1 instruments subject to transitional arrangements	—	—	
83	Amount excluded from Tier 1 due to cap (excess over cap after redemptions and maturities)	—	—	
84	Current cap on Tier 2 instruments subject to transitional arrangements	3,950	3,950	
85	Amount excluded from Tier 2 due to cap (excess over cap after redemptions and maturities)	28,887	30,877	

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2020
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	2,816,950
1a	out of which, capital and capital surplus	1,277,726
2	out of which, retained earnings	1,772,538
1c	out of which, investments in own shares (-)	233,314
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	(88,705)
5	Adjusted amount of minority interests related to Common Equity Tier 1 capital	—
6	Common Equity Tier 1 capital before regulatory adjustments (A)	2,728,244
Common Equity Tier 1 Capital: Regulatory Adjustments(2)		
8+9	Intangibles other than mortgage-servicing rights (net of related tax liability)	106,592
8	out of which, goodwill (net of related tax liability, including those equivalent)	12,445
9	out of which, intangibles other than goodwill and mortgage-servicing rights	94,146
10	Deferred tax assets that rely on future profitability excluding those arising from temporary differences (net of tax liability)	4,501
11	Cash flow hedge reserve	—
12	Shortfall of provisions to expected losses	42,841
13	Securitization gain on sale	—
14	Own credit valuation	20,552
15	Defined-benefit pension fund net assets	14,293
16	Investments in own shares (if not already netted off paid-in capital on reported balance sheet)	1,750
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, 2020	
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)	190,532	
Common Equity Tier 1 Capital			
29	Common Equity Tier 1 capital ((A) - (B)) (C)	2,537,712	
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	315,000
		Additional Tier 1 instruments issued by special purpose vehicle, etc.	—
34-35	Adjusted amount of minority interests related to Additional Tier 1 capital		2,617
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)		317,617

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2020
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)	317,617
Tier1 Capital		
45	Tier 1 capital ((C) + (F)) (G)	2,855,329
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	615
47+49	Capital instruments subject to transitional arrangements	30,440
47	out of which, instruments issued by Group or special purpose vehicle controlled by Group	30,440
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)	31,055

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2020
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)	31,055
Total Capital		
59	Total capital ((G) + (J)) (K)	2,886,385
Risk-Weighted Assets(6)		
60	Total risk-weighted assets (L)	15,037,167
Capital Ratios and buffers(7)		
61	Consolidated Common Equity Tier 1 ratio ((C) / (L))	16.87%
62	Consolidated Tier 1 ratio ((G) / (L))	18.98%
63	Consolidated total capital ratio ((K) / (L))	19.19%
64	Total of group CET1 specific buffer requirements (%)	3.01%
65	Of which: capital conservation buffer requirement (%)	2.50%
66	Of which: countercyclical buffer requirement (%)	0.01%
67	Of which: G-SIB and/or D-SIB additional requirements (%)	0.50%
68	Common Equity Tier 1 available after meeting the group's minimum capital requirements (%)	11.19%

(Unit: JPY million, %)

Basel III template No.	Item	a
		September 30, 2020
Amounts below the Thresholds for Deduction(8)		
72	Non-significant investments in the capital instruments of other financial institutions	149,595
73	Significant investments in the common stock of financial institutions	133,116
74	Mortgage-servicing rights (net of related tax liability)	—
75	Deferred tax assets arising from temporary differences (net of related tax liability)	4,838
Applicable Caps on the Inclusion of Provisions in Tier 2(9)		
76	Provisions eligible for inclusion in Tier 2 in respect of exposures subject to standardized approach (prior to application of cap)	—
77	Caps on inclusion of provisions in Tier 2 under standardized approach	—
78	Provisions eligible for inclusion in Tier 2 in respect of exposures subject to internal ratings-based approach (prior to application of cap) (if the amount is negative, report as “nil”)	—
79	Caps on inclusion of eligible provisions in Tier 2 under internal ratings-based approach	—
Capital Instruments Subject to Transitional Arrangements(10)		
82	Current cap on Tier 1 instruments subject to transitional arrangements	—
83	Amount excluded from Tier 1 due to cap (excess over cap after redemptions and maturities)	—
84	Current cap on Tier 2 instruments subject to transitional arrangements	30,440
85	Amount excluded from Tier 2 due to cap (excess over cap after redemptions and maturities)	122,560

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 183 companies as of September 30, 2021.

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, 2021, the following companies fall under (ii):

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

Nomura Reinsurance 1 IC Limited (Guernsey, insurance business, total assets of 93.6 billion yen and net assets of 1.8 billion yen);

Nomura Reinsurance 3 IC Limited (Guernsey, insurance business, total assets of 0.04 billion yen and net assets of 0.04 billion yen);

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

US CB Reinsurance 1 IC Limited (Guernsey, insurance business, total assets of 1.3 billion yen and net assets of 1.3 billion yen);

Nomura Americas Re. Ltd. (Bermuda, insurance business, total assets of 201.3 billion yen and net assets of 6.1 billion yen);

Nomura Americas US Re Ltd. (Bermuda, insurance business, total assets of 3.3 billion yen and net assets of 3.3 billion yen), as well as 1,134 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, 2021>

(Unit: JPY million)

CC2: Reconciliation of regulatory capital to balance sheet			
Item	a	b	c
	Balance sheet as in published financial statements	Under regulatory scope of consolidation	Reference of CC1
Assets			
Cash and cash equivalents	3,836,087	3,816,572	
Time deposits	342,778	342,778	
Deposits with stock exchanges and other segregated cash	312,578	312,578	
Loans receivable	3,143,346	2,972,944	
Receivables from customers	486,602	486,505	
Receivables from other than customers	761,126	754,931	
Allowance for doubtful accounts	(61,709)	(61,709)	
Securities purchased under agreements to resell	11,272,572	11,272,572	
Securities borrowed	4,658,853	4,658,853	
Trading assets	16,333,622	15,366,787	
Private equity investments	77,820	73,289	
Office buildings, land, equipment and facilities	460,051	403,768	
Non-trading debt securities	444,122	449,208	
Investments in equity securities	135,959	135,959	
Investments in and advances to affiliated companies	358,878	358,878	
Other	783,861	782,991	
Total Assets	43,346,551	42,126,909	
Liabilities			
Short-term borrowings	1,188,793	1,021,216	
Payables to customers	1,469,025	1,469,025	
Payables to other than customers	1,793,856	1,793,769	
Deposits received at banks	1,463,647	1,463,647	
Securities sold under agreements to repurchase	13,463,321	13,573,001	
Securities loaned	1,515,820	1,521,837	
Other secured borrowings	380,785	380,785	
Trading liabilities	9,645,763	9,716,496	
Other liabilities	927,955	988,865	
Long-term borrowings	8,695,951	7,909,990	
Total Liabilities	40,544,920	39,838,636	
Equity			
Common stock	594,492	594,492	1a
Additional paid-in capital	684,722	684,722	1a
Retained earnings	1,557,696	1,553,818	2
Accumulated other comprehensive income	(28,505)	(28,505)	3
Common stock held in treasury	(74,320)	(74,320)	1c
Noncontrolling interests	67,545	67,545	
Total equity	2,801,631	2,797,753	
Total liabilities and equity	43,346,552	42,636,389	

<June 30, 2021>

(Unit: JPY million)

CC2: Reconciliation of regulatory capital to balance sheet			
Item	a	b	c
	Balance sheet as in published financial statements	Under regulatory scope of consolidation	Reference of CC1
Assets			
Cash and cash equivalents	3,230,541	3,195,834	
Time deposits	345,724	345,724	
Deposits with stock exchanges and other segregated cash	319,257	319,257	
Loans receivable	2,867,031	2,776,428	
Receivables from customers	452,253	452,152	
Receivables from other than customers	1,011,570	1,007,862	
Allowance for doubtful accounts	(61,418)	(61,418)	
Securities purchased under agreements to resell	11,381,727	11,381,727	
Securities borrowed	4,666,007	4,666,007	
Trading assets	15,277,366	14,348,638	
Private equity investments	74,345	68,589	
Office buildings, land, equipment and facilities	466,516	410,252	
Non-trading debt securities	416,990	421,960	
Investments in equity securities	131,007	131,007	
Investments in and advances to affiliated companies	356,308	356,308	
Other	894,973	894,558	
Total Assets	41,830,203	40,714,892	
Liabilities			
Short-term borrowings	1,500,333	1,364,932	
Payables to customers	1,432,935	1,432,935	
Payables to other than customers	1,303,771	1,303,722	
Deposits received at banks	1,400,598	1,400,598	
Securities sold under agreements to repurchase	12,875,394	12,976,232	
Securities loaned	1,112,933	1,118,911	
Other secured borrowings	421,679	421,679	
Trading liabilities	9,913,220	9,978,553	
Other liabilities	949,682	1,010,978	
Long-term borrowings	8,115,333	7,382,745	
Total Liabilities	39,025,883	38,391,287	
Equity			
Common stock	594,492	594,492	1a
Additional paid-in capital	677,475	677,475	1a
Retained earnings	1,579,329	1,576,001	2
Accumulated other comprehensive income	(37,175)	(37,175)	3
Common stock held in treasury	(74,896)	(74,896)	1c
Noncontrolling interests	65,093	65,093	
Total equity	2,804,320	2,800,992	
Total liabilities and equity	41,830,203	41,192,280	

<September 30, 2020>

(Unit: JPY million)

CC2: Reconciliation of regulatory capital to balance sheet			
Item	a	b	c
	Balance sheet as in published financial statements	Under regulatory scope of consolidation	Reference of CC1
Assets			
Cash and cash equivalents	3,941,802	3,921,122	
Time deposits	191,276	191,276	
Deposits with stock exchanges and other segregated cash	391,594	391,594	
Loans receivable	2,344,079	2,337,220	
Receivables from customers	514,711	514,486	
Receivables from other than customers	877,750	873,536	
Allowance for doubtful accounts	(11,355)	(11,355)	
Securities purchased under agreements to resell	12,063,661	12,063,661	
Securities borrowed	3,502,286	3,502,286	
Trading assets	16,515,538	15,454,371	
Private equity investments	55,432	44,430	
Office buildings, land, equipment and facilities	466,372	430,658	
Non-trading debt securities	411,979	413,370	
Investments in equity securities	112,880	112,880	
Investments in and advances to affiliated companies	391,286	391,853	
Other	915,140	914,455	
Total Assets	42,684,437	41,545,850	
Liabilities			
Short-term borrowings	1,346,414	1,171,141	
Payables to customers	1,286,984	1,286,960	
Payables to other than customers	1,281,977	1,281,737	
Deposits received at banks	1,181,168	1,181,168	
Securities sold under agreements to repurchase	15,427,476	15,539,555	
Securities loaned	1,119,094	1,125,099	
Other secured borrowings	348,484	348,484	
Trading liabilities	8,789,496	8,845,801	
Other liabilities	1,049,464	1,061,156	
Long-term borrowings	8,067,822	7,288,975	
Total Liabilities	39,898,383	39,130,079	
Equity			
Common stock	594,492	594,492	1 a
Additional paid-in capital	683,233	683,233	1 a
Retained earnings	1,775,690	1,771,799	2
Accumulated other comprehensive income	(88,705)	(88,705)	3
Common stock held in treasury	(233,314)	(233,314)	1 c
Noncontrolling interests	54,657	54,657	
Total equity	2,786,054	2,782,163	
Total liabilities and equity	42,684,437	41,912,243	

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, 2021
Equity investments in funds - look-through approach	5,778
Equity investments in funds - mandate-based approach	—
Equity investments in funds - simple risk-weight method 250%	—
Equity investments in funds - simple risk-weight method 400%	55,886
Equity investments in funds - fall-back approach 1250%	8,820

(Unit: JPY million)

	Exposure amount September 30, 2020
Equity investments in funds - look-through approach	6,728
Equity investments in funds - mandate-based approach	—
Equity investments in funds - simple risk-weight method 250%	—
Equity investments in funds - simple risk-weight method 400%	55,660
Equity investments in funds - fall-back approach 1250%	12,347

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, 2021	June 30, 2021	March 31, 2021	December 31, 2020	September 30, 2020
Available capital						
1	Common Equity Tier 1 (CET1)	2,602,705	2,608,919	2,522,134	2,636,197	2,537,712
2	Tier 1	2,979,328	2,986,781	2,840,505	2,952,884	2,855,329
3	Total capital	2,983,660	2,991,452	2,845,248	2,961,181	2,886,385
RWA						
4	RWA	14,703,195	14,714,452	15,951,006	14,974,069	15,037,167
Risk-based capital ratios as a percentage of RWA						
5	Common Equity Tier 1 ratio (%)	17.70%	17.73%	15.81%	17.60%	16.87%
6	Tier 1 ratio (%)	20.26%	20.29%	17.80%	19.71%	18.98%
7	Total capital ratio (%)	20.29%	20.33%	17.83%	19.77%	19.19%
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 (%)	0.02%	0.02%	0.02%	0.01%	0.01%
10	G-SIB and/or D-SIB additional requirements (%)	0.50%	0.50%	0.50%	0.50%	0.50%
11	Total of bank CET1 specific buffer requirements (%)	3.02%	3.02%	3.02%	3.01%	3.01%
12	CET1 available after meeting the bank's minimum capital requirements (%)	12.29%	12.33%	9.83%	11.77%	11.19%
Basel III leverage ratio						
13	Total Basel III leverage ratio exposure measure	50,441,867	49,451,215	50,437,139	52,562,587	48,731,083
14	Basel III leverage ratio (%) (row 2 / row 13)	5.90%	6.03%	5.63%	5.61%	5.85%

(Unit: JPY million, %)

KM1: KEY METRICS						
Common disclosure template		a	b	c	d	e
		Fiscal year ended March 2022, 2nd Quarter	Fiscal year ended March 2022, 1st Quarter	Fiscal year ended March 2021, 4th Quarter	Fiscal year ended March 2021, 3rd Quarter	Fiscal year ended March 2021, 2nd Quarter
Liquidity Coverage Ratio						
15	Total HQLA	6,024,539	5,451,717	5,437,099	5,644,880	5,888,043
16	Total net cash outflow	2,219,276	2,538,263	2,844,745	2,519,111	2,384,486
17	LCR ratio (%)	272.8%	216.0%	192.4%	231.5%	248.4%
Net Stable Funding Ratio						
18	Available stable funding	13,089,893				
19	Required stable funding	11,268,507				
20	NSFR ratio (%)	116.1%				

(Unit: JPY million, %)

KM2: Key metrics - TLAC requirements (at resolution group level)						
Basel III template No.		a	b	c	d	e
		September 30, 2021	June 30, 2021	March 31, 2021	December 31, 2020	September 30, 2020
1	Total loss-absorbing capacity (TLAC) available	4,766,941	4,281,520	4,160,244		
2	Total RWA at the level of the resolution group	14,703,195	14,714,452	15,951,006		
3	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA)	32.42%	29.09%	26.08%		
3a	TLAC as a percentage of RWA	29.40%	26.07%	23.06%		
4	Leverage ratio exposure measure at the level of the resolution group	50,441,867	49,451,215	50,437,139		
5	TLAC as a percentage of leverage ratio exposure measure	9.45%	8.65%	8.24%		
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, 2021	June 30, 2021	September 30, 2021	June 30, 2021
1	Credit risk (excluding counterparty credit risk) (CCR)	1,477,401	1,460,261	122,319	120,942
2	Of which standardized approach (SA)	276,798	255,730	22,143	20,458
3	Of which IRB approach	859,847	858,553	72,915	72,805
	Of which significant investments in commercial entities	—	—	—	—
	Of which lease exposures with residual value	—	—	—	—
	Other	340,756	345,977	27,260	27,678
4	Counterparty credit risk	3,273,676	3,287,474	270,091	271,253
5	Of which standardized approach for counterparty credit risk (SACCR)	528,040	496,652	44,619	41,978
6	Of which internal model method (IMM)	1,025,458	1,055,602	86,958	89,515
	Of which credit value adjustment (CVA)	1,191,183	1,215,027	95,294	97,202
	Of which exposures to CCP	341,220	321,876	27,297	25,750
	Other	187,773	198,315	15,920	16,808
7	Equity positions in banking book under market-based approach	1,862,663	1,858,974	157,953	157,641
8	Equity investments in funds - look-through approach	72,225	87,462	6,124	7,416
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%	223,546	234,489	18,956	19,884
10	Equity investments in funds - fall-back approach 1250%	110,254	140,037	8,820	11,203
11	Unsettled trade	6,124	13,436	502	1,090
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, 2021	June 30, 2021	September 30, 2021	June 30, 2021
16	Market risk	4,352,557	4,403,775	348,204	352,302
17	Of which standardized approach (SA)	795,254	747,072	63,620	59,765
18	Of which internal model approaches (IMM)	3,557,302	3,656,703	284,584	292,536
19	Operational risk	2,533,229	2,448,517	202,658	195,881
20	Of which Basic Indicator Approach	—	—	—	—
21	Of which standardized approach	2,533,229	2,448,517	202,658	195,881
22	Of which advanced measurement approach	—	—	—	—
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	479,054	466,288	40,623	39,541
	Amounts included in RWA according to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying 1.06 scaling factor)	14,703,195	14,714,452	1,176,255	1,177,156

(Unit: JPY million)

OV1: OVERVIEW OF RWA					
Common disclosure template		a	b	c	d
		RWA		Minimum capital requirements	
		September 30, 2021	September 30, 2020	September 30, 2021	September 30, 2020
1	Credit risk (excluding counterparty credit risk) (CCR)	1,477,401	1,442,683	122,319	119,290
2	Of which standardized approach (SA)	276,798	243,181	22,143	19,454
3	Of which IRB approach	859,847	807,566	72,915	68,481
	Of which significant investments in commercial entities	—	—	—	—
	Of which lease exposures with residual value	—	—	—	—
	Other	340,756	391,935	27,260	31,354
4	Counterparty credit risk	3,273,676	3,559,438	270,091	293,532
5	Of which standardized approach for counterparty credit risk (SACCR)	528,040	535,649	44,619	45,358
	Of which current exposure method (CEM)	—	—	—	—
6	Of which internal model method (IMM)	1,025,458	1,161,606	86,958	98,504
	Of which credit value adjustment (CVA)	1,191,183	1,377,588	95,294	110,207
	Of which exposures to CCP	341,220	339,502	27,297	27,160
	Other	187,773	145,091	15,920	12,302
7	Equity positions in banking book under market-based approach	1,862,663	1,881,909	157,953	159,585
8	Equity investments in funds - look-through approach	72,225	84,100	6,124	7,131
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%	223,546	222,643	18,956	18,877
10	Equity investments in funds - fall-back approach 1250%	110,254	154,347	8,820	12,347
11	Unsettled trade	6,124	6,049	502	494
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, 2021	September 30, 2020	September 30, 2021	September 30, 2020
16	Market risk	4,352,557	4,452,722	348,204	356,217
17	Of which standardized approach (SA)	795,254	700,344	63,620	56,027
18	Of which internal model approaches (IMM)	3,557,302	3,752,378	284,584	300,190
19	Operational risk	2,533,229	2,578,119	202,658	206,249
20	Of which Basic Indicator Approach	—	—	—	—
21	Of which standardized approach	2,533,229	2,578,119	202,658	206,249
22	Of which advanced measurement approach	—	—	—	—
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	479,054	344,887	40,623	29,246
	Amounts included in RWA according to transitional arrangements	—	—	—	—
24	Floor adjustment	—	—	—	—
25	Total (after applying 1.06 scaling factor)	14,703,195	15,037,167	1,176,255	1,202,973

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

<September 30, 2021>

(Unit: JPY million)

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

<September 30, 2020>

(Unit: JPY million)

CRI: 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	—	595,443	—	595,443
2	Securities	—	—	—	—
3	Of which are debt securities	—	—	—	—
4	Total of on balance sheet assets (1+2+3)	—	595,443	—	595,443
	Off balance sheet assets				
5	Guarantees	—	14,592	—	14,592
6	Commitments	—	72,621	—	72,621
7	Total of off balance sheet assets (5+6)	—	87,214	—	87,214
	Total				
8	Total (4+7)	—	682,658	—	682,658

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

<September 30, 2021>

(Unit: Million JPY)

CR2: Changes in stock of defaulted loans and debt securities		
Item		Amount
1	Defaulted loans and debt securities at previous year end	197,859
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)	53,276

<September 30, 2021>

(Unit: JPY million)

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

<September 30, 2020>

(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	252,023	343,420	343,420	—	—
2	Debt securities	—	—	—	—	—
3	Other on balance sheet assets (debt instruments)	—	—	—	—	—
4	Total (1+2+3)	252,023	343,420	343,420	—	—
5	Of which defaulted	—	—	—	—	—

<September 30, 2021>

(Unit: JPY million, %)

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

<September 30, 2020>

(Unit: JPY million, %)

CR4: STANDARDIZED APPROACH - CREDIT RISK EXPOSURE AND CREDIT RISK MITIGATION (CRM) EFFECTS							
Item	Asset Classes	a	b	c	d	e	f
		Exposures before CCF and CRM		Exposures post-CCF and CRM		Credit RWA	Weighted average RW (RWA density)
		On-balance sheet amount	Off-balance sheet amount	On-balance sheet amount	Off-balance sheet amount		
1	Cash	—	—	—	—	—	—
2	Japan government	1,622	—	1,622	—	0	0.00%
3	Foreign government	4,175	—	4,175	—	1,087	26.04%
4	The bank for internal settlements	—	—	—	—	—	—
5	Local public entities	—	—	—	—	—	—
6	Foreign local public entities and public sector	1	—	1	—	0	20.00%
7	Development banks	—	—	—	—	—	—
8	Japan finance organization for municipalities	—	—	—	—	—	—
9	Non-central government public sector entities	0	—	0	—	0	10.00%
10	Local public sector of real estate	—	—	—	—	—	—
11	Banks and securities dealer	29,710	—	29,710	—	8,126	27.35%
12	Corporate	576,078	—	232,657	—	232,002	99.71%
13	Small and medium sized entities and retail	—	—	—	—	—	—
14	Mortgage loan	—	—	—	—	—	—
15	Commercial real estate	3	—	3	—	3	100.00%
16	Over 3 months past due (excluding mortgage loan)	1,307	—	1,307	—	1,961	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	612,900	—	269,480	—	243,181	90.24%

<September 30, 2021>

(Unit: JPY million)

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

<September 30, 2020>

(Unit: JPY million)

CR5: STANDARDIZED APPROACH - EXPOSURES BY ASSET CLASSES AND RISK WEIGHTS												
Item	Asset Classes	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
1	Cash	—	—	—	—	—	—	—	—	—	—	—
2	Japan government	1,622	—	—	—	—	—	—	—	—	—	1,622
3	Foreign government	1,970	—	49	—	2,155	—	—	—	—	—	4,175
4	The bank for internal settlements	—	—	—	—	—	—	—	—	—	—	—
5	Local public entities	—	—	—	—	—	—	—	—	—	—	—
6	Foreign local public entities and public sector	—	—	1	—	—	—	—	—	—	—	1
7	Development banks	—	—	—	—	—	—	—	—	—	—	—
8	Japan finance organization for municipalities	—	—	—	—	—	—	—	—	—	—	—
9	Non-central government public sector entities	—	0	—	—	—	—	—	—	—	—	0
10	Local public sector of real estate	—	—	—	—	—	—	—	—	—	—	—
11	Banks and securities dealer	—	—	24,420	—	4,096	—	1,194	—	—	—	29,710
12	Corporate	—	—	695	—	198	—	231,764	—	—	—	232,657
13	Small and medium sized entities and retail	—	—	—	—	—	—	—	—	—	—	—
14	Mortgage loan	—	—	—	—	—	—	—	—	—	—	—
15	Commercial real estate	—	—	—	—	—	—	3	—	—	—	3
16	Over 3 months past due (excluding mortgage loan)	—	—	—	—	—	—	—	1,307	—	—	1,307
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	3,593	0	25,167	—	6,449	—	232,961	1,307	—	—	269,480

<September 30, 2021>

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

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

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	—	—	—	—	—	—	—	—	—	—	—	
Residential mortgages													
1	0.00 to <0.15	—	—	—	—	—	—	—	—	—	—	—	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	—	
3	0.25 to <0.5	—	—	—	—	—	—	—	—	—	—	—	
4	0.5 to <0.75	—	—	—	—	—	—	—	—	—	—	—	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	—	
6	2.50 to <10.00	—	—	—	—	—	—	—	—	—	—	—	
7	10.00 to <100.00	—	—	—	—	—	—	—	—	—	—	—	

8	100.00 (Default)	--	--	--	--	--	--	--	--	--	--	--	--	--
9	Sub-total	--	--	--	--	--	--	--	--	--	--	--	--	--
Other retail														
1	0.00 to <0.15	--	--	--	--	--	--	--	--	--	--	--	--	--
2	0.15 to <0.25	--	--	--	--	--	--	--	--	--	--	--	--	--
3	0.25 to <0.5	--	--	--	--	--	--	--	--	--	--	--	--	--
4	0.5 to <0.75	--	--	--	--	--	--	--	--	--	--	--	--	--
5	0.75 to <2.50	--	--	--	--	--	--	--	--	--	--	--	--	--
6	2.50 to <10.00	--	--	--	--	--	--	--	--	--	--	--	--	--
7	10.00 to <100.00	--	--	--	--	--	--	--	--	--	--	--	--	--
8	100.00 (Default)	--	--	--	--	--	--	--	--	--	--	--	--	--
9	Sub-total	--	--	--	--	--	--	--	--	--	--	--	--	--
Total (sum of portfolios)		4,708,838	19,617	100.00%	4,728,455	1.87%	1.3	45.00%	1.3	651,531	13.77%	39,980	53,276	

<September 30, 2020>

(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	3,108,659	—	—	3,108,659	0.00%	Less than 100 obligors	45.00%	1.1	57	0.00%	0	
2	0.15 to <0.25	—	—	—	—	—	—	—	—	—	—	0	
3	0.25 to <0.5	796	—	—	796	0.32%	Less than 100 obligors	45.00%	2.8	478	60.06%	1	
4	0.5 to <0.75	164	—	—	164	0.61%	Less than 100 obligors	45.00%	1.0	95	57.94%	0	
5	0.75 to <2.50	—	—	—	—	—	—	—	—	—	—	0	
6	2.50 to <10.00	5	—	—	5	8.60%	Less than 100 obligors	45.00%	1.0	9	165.04%	—	
7	10.00 to <100.00	40	—	—	40	27.71%	Less than 100 obligors	45.00%	1.0	96	235.17%	5	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	3,109,667	—	—	3,109,667	0.00%	Less than 100 obligors	45.00%	1.1	737	0.02%	6	—
Bank													
1	0.00 to <0.15	1,257,451	—	—	1,257,451	0.05%	0.2	45.00%	1.4	236,563	18.81%	291	
2	0.15 to <0.25	15,394	—	—	15,394	0.19%	Less than 100 obligors	45.00%	2.8	7,207	46.81%	13	
3	0.25 to <0.5	33,981	—	—	33,981	0.29%	Less than 100 obligors	45.00%	1.1	17,067	50.22%	45	
4	0.5 to <0.75	62,245	—	—	62,245	0.61%	Less than 100 obligors	45.00%	1.0	36,264	58.25%	170	
5	0.75 to <2.50	4,678	—	—	4,678	0.93%	Less than 100 obligors	45.00%	1.0	3,368	71.99%	19	
6	2.50 to <10.00	2,634	—	—	2,634	4.26%	Less than 100 obligors	45.00%	2.1	3,673	139.45%	50	
7	10.00 to <100.00	3,750	—	—	3,750	27.71%	Less than 100 obligors	45.00%	1.7	9,089	242.34%	467	
8	100.00 (Default)	—	—	—	—	—	—	—	—	—	—	—	
9	Sub-total	1,380,137	—	—	1,380,137	0.17%	0.3	45.00%	1.4	313,234	22.69%	1,059	—
Corporate (excluding small and medium sized entities and specialized lending)													
1	0.00 to <0.15	80,498	—	—	80,498	0.04%	0.3	45.00%	1.7	14,947	18.56%	15	
2	0.15 to <0.25	9,376	—	—	9,376	0.19%	Less than 100 obligors	45.00%	4.7	7,793	83.11%	8	
3	0.25 to <0.5	13,847	—	—	13,847	0.36%	Less than 100 obligors	45.00%	2.6	11,035	79.69%	22	
4	0.5 to <0.75	42	—	—	42	0.61%	Less than 100 obligors	45.00%	2.6	38	90.46%	—	
5	0.75 to <2.50	813	—	—	813	1.43%	Less than 100 obligors	45.00%	2.6	923	113.47%	5	
6	2.50 to <10.00	1,030	—	—	1,030	5.02%	Less than 100 obligors	45.00%	4.7	1,890	183.41%	23	
7	10.00 to <100.00	74,607	14,592	100.00%	89,200	27.71%	1.1	45.00%	2.3	244,250	273.82%	11,124	
8	100.00 (Default)	1,159	—	—	1,159	100.00%	Less than 100 obligors	45.00%	1.0	—	—	521	
9	Sub-total	181,377	14,592	100.00%	195,970	13.29%	1.6	45.00%	2.2	280,879	143.32%	11,721	—

<September 30, 2020>

(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	-	-	-	-	-	-	-	-	-	-	-	-
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)		4,671,182	14,592	100.00%	4,685,774	0.60%	2.0	45.00%	1.2	594,850	12.69%	12,787	-	-

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

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(Unit: JPY million)

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

<September 30, 2020>

(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	737	737
2	Sovereign - AIRB	—	—
3	Bank - FIRB	313,234	313,234
4	Bank - AIRB	—	—
5	Corporate (excluding specialized lending) - FIRB	280,879	280,879
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	594,850	594,850

(Unit: Million JPY)

CR8: RWA flow statements of credit risk exposures under IRB			
Item		Credit RWA	
1	RWA as at end of previous quarter end (June 30, 2021)	3,507,288	
2	Movement in risk levels	Asset size	(5,463)
3		Asset quality	14,595
4		Model updates	—
5		Methodology and policy	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	3,072
8		Other	—
9	RWA as at end of reporting period (September 30, 2021)	3,519,492	

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

<September 30, 2021>

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

<September 30, 2020>

(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	13,311	3,791	50.00%	6,748	—	—	9,407	16,155	8,077	—				
	≥ 2.5 years	44,803	13,038	70.00%	54,582	—	—	—	54,582	38,207	218				
Good	< 2.5 years	32,592	3,165	70.00%	3,633	—	—	31,333	34,966	24,476	139				
	≥ 2.5 years	67,637	52,137	90.00%	70,029	—	—	36,711	106,740	96,066	853				
Satisfactory		22,501	65	115.00%	10,626	—	—	11,924	22,550	25,933	631				
Weak		7,664	423	250.00%	—	—	—	7,981	7,981	19,953	638				
Default		—	—	—	—	—	—	—	—	—	—				
Total		188,510	72,621	—	145,619	—	—	97,357	242,976	212,715	2,482				
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	443,492	—	300.00%	/				443,492	1,330,478	/					
Private equity exposures	137,857	—	400.00%					137,857	551,430						
Internal models method	—	—	—					—	—						
Total	581,350	—	—					581,350	1,881,909						
Equities subject to 100% risk weight															
Equities subject to risk weight 100% as per Article 143, sub-paragraph 1 of the Capital Adequacy Notice	—	—	100.00%	/				—	—	/					

(4) Counterparty Credit Risk

<September 30, 2021>

(Unit: JPY million)

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

<September 30, 2020>

(Unit: JPY million)

CCRI: 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	129,143	428,646	/	1.4	871,995	535,649
2	Internal Model Method (for derivatives and SFTs)	/	/	3,413,184	1.4	4,785,184	1,161,606
3	Simple Approach for credit risk mitigation (for SFTs)	/	/	/	/	—	—
4	Comprehensive Approach for credit risk mitigation (for SFTs)	/	/	/	/	1,932,263	145,091
5	VaR for SFTs	/	/	/	/	—	—
6	Total	/	/	/	/	/	1,842,347

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(Unit: JPY million)

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

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(Unit: JPY million)

CCR2: CREDIT VALUATION ADJUSTMENT (CVA) CAPITAL CHARGE			
Item		a	b
		EAD post-CRM	RWA
1	Total portfolios subject to the Advanced CVA capital charge	2,993,820	1,084,157
2	(i) VaR component (including the 3×multiplier)		642,044
3	(ii) Stressed VaR component (including the 3×multiplier)		442,112
4	All portfolios subject to the Standardized CVA capital charge	871,995	293,430
5	TOTAL SUBJECT TO THE CVA CAPITAL CHARGE	3,865,815	1,377,588

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(Unit: JPY million)

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

<September 30, 2020>

(Unit: JPY million)

CCR3: STANDARDIZED APPROACH - CCR EXPOSURES BY REGULATORY PORTFOLIO AND RISK WEIGHTS										
Item	Regulatory portfolio	a	b	c	d	e	f	g	g	i
		EAD post-CRM								
		Risk Weight	0%	10%	20%	50%	75%	100%	150%	Other
1	Japan government	—	—	—	—	—	—	—	—	—
2	Foreign government	61	—	31,226	—	—	—	—	—	31,288
3	The bank for internal settlements	—	—	—	—	—	—	—	—	—
4	Local public entities	—	—	—	—	—	—	—	—	—
5	Foreign local public entities and public sector	—	—	—	—	—	—	—	—	—
6	Development banks	—	—	—	—	—	—	—	—	—
7	Japan finance organization for municipalities	—	—	—	—	—	—	—	—	—
8	Non-central government public sector entities	—	—	—	—	—	—	—	—	—
9	Local public sector of real estate	—	—	—	—	—	—	—	—	—
10	Banks and securities dealer	—	—	9,801	165	—	20	—	—	9,987
11	Corporate	—	—	—	—	—	5,497	—	—	5,497
12	Small and medium sized entities and retail	—	—	—	—	—	—	—	—	—
13	Other	—	—	—	—	—	—	—	—	—
14	Total	61	—	41,027	165	—	5,517	—	—	46,773

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

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

<September 30, 2020>

(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	1,082,538	0.02%	0.1	44.21%	0.5	34,619	3.19%
2	0.15 to <0.25	5,911	0.19%	Less than 100 obligors	45.00%	1.0	1,782	30.15%
3	0.25 to <0.5	27,931	0.29%	Less than 100 obligors	45.00%	0.8	10,282	36.81%
4	0.5 to <0.75	3,505	0.61%	Less than 100 obligors	45.00%	0.0	1,795	51.22%
5	0.75 to <2.50	41,507	1.89%	Less than 100 obligors	45.00%	0.9	38,978	93.90%
6	2.50 to <10.00	—	—	—	—	—	—	—
7	10.00 to <100.00	1,513	27.71%	Less than 100 obligors	45.00%	0.0	3,428	226.49%
8	100.00 (Default)	—	—	—	—	—	—	—
9	Sub-total	1,162,907	0.13%	0.1	44.26%	0.5	90,888	7.81%
Bank								
1	0.00 to <0.15	2,281,784	0.05%	0.3	35.94%	0.9	289,657	12.69%
2	0.15 to <0.25	152,441	0.19%	Less than 100 obligors	40.87%	1.0	47,765	31.33%
3	0.25 to <0.5	153,685	0.35%	0.1	17.31%	1.8	27,159	17.67%
4	0.5 to <0.75	188,990	0.61%	Less than 100 obligors	13.33%	1.4	45,915	24.29%
5	0.75 to <2.50	102,506	1.67%	Less than 100 obligors	10.73%	1.1	19,197	18.72%
6	2.50 to <10.00	168,297	4.79%	Less than 100 obligors	9.65%	2.0	50,795	30.18%
7	10.00 to <100.00	3,799	27.71%	Less than 100 obligors	45.00%	0.9	8,916	234.68%
8	100.00 (Default)	370	100.00%	Less than 100 obligors	45.00%	1.0	0	0.00%
9	Sub-total	3,051,876	0.47%	0.8	31.56%	1.0	489,407	16.03%
Corporate								
1	0.00 to <0.15	2,103,443	0.06%	5.3	40.66%	1.2	304,944	14.49%
2	0.15 to <0.25	213,704	0.19%	0.5	44.99%	1.0	75,460	35.31%
3	0.25 to <0.5	310,309	0.33%	0.4	42.41%	1.0	147,087	47.40%
4	0.5 to <0.75	99,530	0.61%	0.2	34.90%	1.0	59,373	59.65%
5	0.75 to <2.50	232,284	1.41%	0.3	35.78%	1.2	181,467	78.12%
6	2.50 to <10.00	206,146	6.02%	0.3	34.91%	0.9	238,824	115.85%
7	10.00 to <100.00	148,795	27.71%	1.8	27.98%	0.8	241,086	162.02%
8	100.00 (Default)	13,671	100.00%	Less than 100 obligors	45.00%	1.0	0	0.00%
9	Sub-total	3,327,885	2.22%	9.2	39.68%	1.1	1,248,245	37.50%
Total (sum of portfolios)		7,542,669	1.19%	10.2	37.10%	1.0	1,828,541	24.24%

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

<September 30, 2021>

(Unit: JPY million)

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

<September 30, 2020>

(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	-	1,131,955	-	1,793,579	1,557,355	4,521,079
2	Cash - other currencies	-	2,393,081	-	1,223,463	31,297,078	27,794,203
3	Domestic sovereign debt	88,890	162,336	505,419	113,305	4,051,151	1,756,210
4	Other sovereign debt	247,337	232,464	7,546	174,196	22,048,386	19,360,332
5	Government agency debt	-	15,560	-	-	748,795	1,467,610
6	Corporate bonds	23,464	116,001	-	20,756	7,967,401	20,312,755
7	Equity securities	4,989	313,609	2,707	424,539	3,752,267	3,966,208
8	Other collateral	2,016	7,062	-	24	44,610	35,024
9	Total	366,699	4,372,072	515,672	3,749,865	71,467,047	79,213,423

<September 30, 2021>

(Unit: JPY million)

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

<September 30, 2020>

(Unit: JPY million)

CCR6: CREDIT DERIVATIVES EXPOSURES			
Item		a	b
		Protection bought	Protection sold
	Notional		
1	Single-name credit default swaps	7,157,462	7,366,192
2	Index credit default swaps	8,508,078	9,076,180
3	Total return swaps	1,318,601	383,946
4	Credit options	6,197	6,197
5	Other credit derivatives	—	—
6	Total notional	16,990,339	16,832,515
	Fair values		
7	Positive fair value (asset)	66,067	170,352
8	Negative fair value (liability)	(177,256)	(56,558)

(Unit: Million JPY)

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, 2021)	1,055,602	
2	Movement in risk levels	Asset size	(15,772)
3		Credit quality of counterparties	(23,926)
4		Model updates (IMM only)	61
5		Methodology and policy (IMM only)	—
6		Acquisitions and disposals	—
7		Foreign exchange movements	10,229
8		Other	(736)
9	RWA as at end of reporting period (September 30, 2021)	1,025,458	

<September 30, 2021>

(Unit: JPY million)

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

<September 30, 2020>

(Unit: JPY million)

CCR8: EXPOSURES TO CENTRAL COUNTERPARTIES			
Item		a	b
		EAD (post-CRM) to CCP	RWA
1	Exposures to QCCPs (total)		184,512
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	5,965,228	119,304
3	(i) OTC derivatives	5,137,155	102,743
4	(ii) Exchange-traded derivatives	485,979	9,719
5	(iii) Securities financing transactions	342,093	6,841
6	(iv) Netting sets where cross-product netting has been approved	—	—
7	Segregated initial margin	—	
8	Non-segregated initial margin	501,270	10,025
9	Pre-funded default fund contributions	192,443	55,182
10	Unfunded default fund contributions	—	—
11	Exposures to non-QCCPs (total)		154,990
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	103,440	85,690
13	(i) OTC derivatives	46,612	46,612
14	(ii) Exchange-traded derivatives	34,473	34,473
15	(iii) Securities financing transactions	22,355	4,604
16	(iv) Netting sets where cross-product netting has been approved	—	—
17	Segregated initial margin	—	
18	Non-segregated initial margin	50,066	50,046
19	Pre-funded default fund contributions	1,540	19,253
20	Unfunded default fund contributions	—	—

(5) Securitization

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

<September 30, 2021>

(Unit: JPY million)

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

<September 30, 2020>

(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	—	—	—	13,410	—	13,410	42,467	—	42,467
2	Residential mortgage	—	—	—	13,410	—	13,410	37,229	—	37,229
3	Credit card	—	—	—	—	—	—	—	—	—
4	Other retail exposures	—	—	—	—	—	—	5,184	—	5,184
5	re-securitization	—	—	—	—	—	—	53	—	53
6	Wholesale (total) - of which	—	—	—	—	—	—	21,361	37	21,398
7	Loans to corporates	—	—	—	—	—	—	18,321	—	18,321
8	Commercial mortgage	—	—	—	—	—	—	1,267	37	1,304
9	Lease and receivables	—	—	—	—	—	—	1,167	—	1,167
10	Other wholesale	—	—	—	—	—	—	605	—	605
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, 2021	September 30, 2020
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	795,254	700,344
9	Total	795,254	700,344

(Unit: Million JPY)

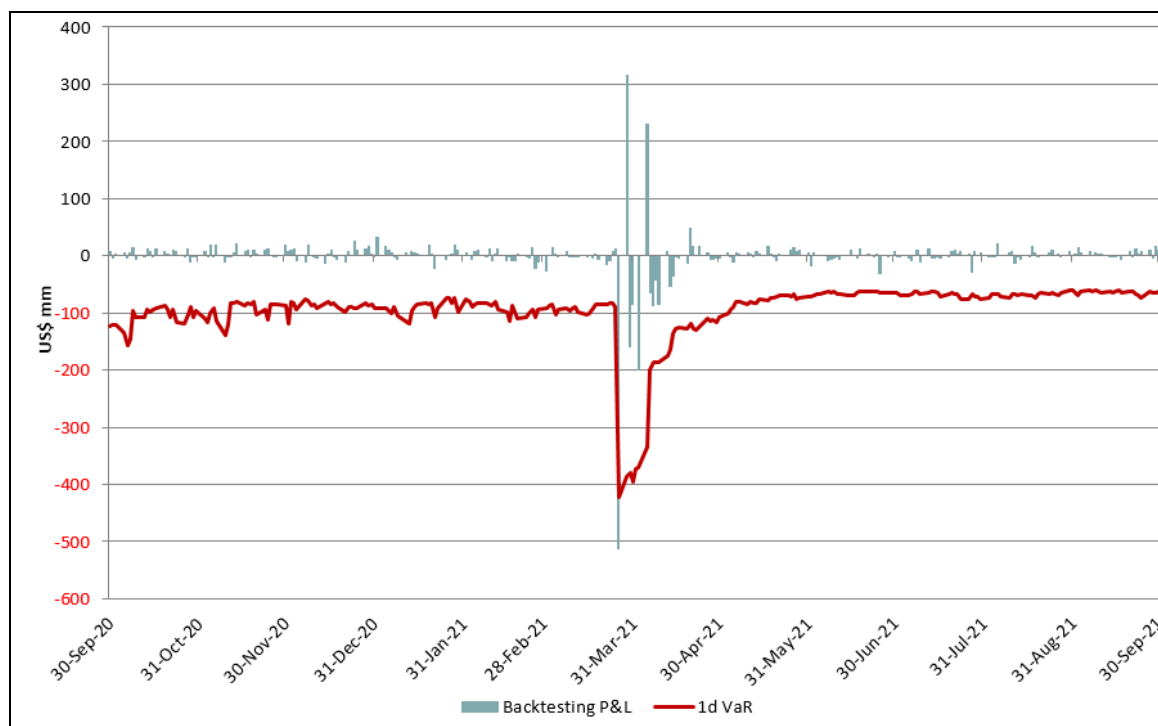
MR2: RWA flow statements of market risk exposures under an IMA								
Item		a	b	c	d	e	f	
		VaR	Stressed VaR	IRC	CRM	Other	Total RWA	
1a	RWA at end of previous quarter end (June 30, 2021)	1,258,146	917,731	1,371,216	109,607		3,656,703	
1b	Adjustment to RWA at previous quarter end (1a divided by 1c)	1.63	1.09	1.04	1.00		1.16	
1c	Spot RWA as at previous quarter end	768,737	835,769	1,312,655	109,607		3,026,770	
2	Movement in risk levels	Movement in risk levels	752,461	18,405	392,433	(62)		1,163,239
3		Model updates/changes	(10,726)	17,583	43,711	—		50,568
4		Methodology and policy	—	—	—	—		—
5		Acquisitions and disposals	—	—	—	—		—
6		Foreign exchange movements	17,452	10,072	20,206	1,265		48,997
7		Other	—	—	—	—		—
8a		Spot RWA at end of reporting period (September 30, 2021)	1,527,926	881,831	1,769,006	110,811		4,289,575
8b	Adjustment to RWA at end of reporting period (8c divided by 8a)	0.60	0.85	1.00	1.00		0.85	
8c	RWA at end of reporting period	923,992	753,491	1,769,006	110,811		3,557,302	

(Unit: JPY million)

MR3: IMA VALUES FOR TRADING PORTFOLIOS			
Item		September 30, 2021	September 30, 2020
VaR (10 day 99%)			
1	Maximum value	120,352	120,049
2	Average value	29,803	45,817
3	Minimum value	18,095	15,717
4	Period end	40,745	46,083
Stressed VaR (10 day 99%)			
5	Maximum value	53,332	66,824
6	Average value	23,051	29,395
7	Minimum value	15,111	17,911
8	Period end	23,516	26,008
Incremental Risk Charge (99.9%)			
9	Maximum value	141,521	233,100
10	Average value	114,684	136,107
11	Minimum value	107,258	108,728
12	Period end	141,521	108,728
Comprehensive Risk capital charge (99.9%)			
13	Maximum value	9,869	10,068
14	Average value	8,809	8,720
15	Minimum value	8,349	7,182
16	Period end	8,865	9,733
17	Floor (standardized measurement method)	8,865	9,733

MR4: Comparison of VaR estimates with gains/losses

There was one back-testing exception for the twelve months ended September 30, 2021.



(7) Interest Rate Risk in Non-trading Book

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

As the Δ EVE (Economic Value of Equity) estimated for a parallel shift scenario defined in the relevant disclosure rule, as of end of September 2021, 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 (Δ NII)

Given the assets and liabilities composition of Nomura Group as described above, the Δ 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
Hong Kong SAR	1.00%	46,710		
Luxembourg	0.50%	158,532		
Sum		205,243		
Total		5,525,189	0.02%	1,807,404

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

CHAPTER 4 TERMS AND CONDITIONS OF THE CAPITAL INSTRUMENTS

1. Nomura Holdings, Inc. Common Stock

Regulatory capital instruments (common stock)

CCA: Main features of regulatory capital instruments		
1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP3762600009
3	Governing law(s) of the instrument	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	-
	Regulatory treatment (2)	
4	Transitional Basel III rules	Common Equity Tier 1 Capital
5	Post-transitional Basel III rules	Common Equity Tier 1 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-
7	Instrument type	Common Stock
8	Amounts recognized in regulatory capital (4)	
	For consolidated regulatory capital ratio	JPY 594,493 million
9	Aggregate nominal amount (5)	-
10	Accounting classification (6)	Common Stock
	On consolidated basis	Common Stock
11	Issue Date (7)	-
12	Perpetual or dated	Perpetual
13	Maturity Date	-
14	Issuer call subject to prior supervisory approval	No
15	First call date and early redemption amount (8)	-
	Other early redemption events and early redemption amounts (9)	-
16	Subsequent call dates, if applicable (10)	-
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (11)	-
18	Coupon rate or dividend rate (12)	-
19	Coupon / dividend stopper events (12)	-
20	Fully discretionary, partially discretionary or mandatory (13)	-
21	Existence of step-up or other incentive to redeem	-
22	Noncumulative or cumulative	-
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (15)	-
25	If convertible, fully or partially (16)	-
26	If convertible, conversion rate (17)	-
27	If convertible, mandatory or optional conversion (18)	-
28	If convertible, specify instrument type that it can be converted into	-
29	If convertible, specify issuer of instrument it can be converted into	-
30	Write-down feature (19)	No
31	If write-down, write-down trigger (20)	-
32	If write-down, full or partial (21)	-
33	If write-down, permanent or temporary (22)	-
34	If temporary write-down, description of write-up mechanism	-

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

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

Regulatory capital instruments (subordinated bonds)

CCA: Main features of regulatory capital instruments		
1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP376260AL69
3	Governing law(s) of the instrument	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	-
	Regulatory treatment (2)	
4	Transitional Basel III rules	Additional Tier 1 Capital
5	Post-transitional Basel III rules	Additional Tier 1 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-
7	Instrument type	Nomura Holdings Inc. Second Series of Unsecured Perpetual Subordinated Bonds with Optional Redemption Clause and Write-down Clause
8	Amounts recognized in regulatory capital (4)	
	For consolidated regulatory capital ratio	JPY 150,000 million
9	Aggregate nominal amount (5)	JPY 150,000 million
10	Accounting classification (6)	Debt
	On consolidated basis	Debt
11	Issue Date (7)	18-Jun-20
12	Perpetual or dated	Perpetual
13	Maturity Date	-
14	Issuer call subject to prior supervisory approval	Yes
15	First call date and early redemption amount (8)	First call date:18-Jul-25 Early Redemption Amount: JPY 100 per face value of JPY 100
	Other early redemption events and early redemption amounts (9)	Early redemption events: The Issuer may, at its discretion, redeem bonds on any interest payment dates on July 18, 2025 or thereafter (unless the principal amount has been written down upon the occurrence of a loss absorption event), or upon the occurrence of a tax event or a capital event (when the Issuer determines, as a result of consultations with the Financial Services Agency of Japan and other relevant regulatory authorities, that there is more than an insubstantial risk that the Bonds will cease to qualify as the Issuer's Additional Tier 1 capital under applicable capital adequacy requirements). Early Redemption Amount: JPY 100 per face value of JPY 100
16	Subsequent call dates, if applicable (10)	18-Jul or 18-Jan from and including 18-Jul-25
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (11)	Fixed to Floating
18	Coupon rate or dividend rate (12)	From 19-Jun-20 to 18-Jul-25: 1.80% per annum From 18-Jul-25 6-month JPY LIBOR plus 1.84 percent
19	Coupon / dividend stopper events (12)	Yes
20	Fully discretionary, partially discretionary or mandatory (13)	Fully discretionary
21	Existence of step-up or other incentive to redeem	No
22	Noncumulative or cumulative	No
23	Convertible or non-convertible	No
24	If convertible, conversion trigger (15)	-

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

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

Regulatory capital instruments (subordinated bonds)

CCA: Main features of regulatory capital instruments		
1	Issuer	Nomura Holdings, Inc.
2	Unique identifier	JP376260AM68
3	Governing law(s) of the instrument	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	-
	Regulatory treatment (2)	
4	Transitional Basel III rules	Additional Tier 1 Capital
5	Post-transitional Basel III rules	Additional Tier 1 Capital
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-
7	Instrument type	Nomura Holdings Inc. Third Series of Unsecured Perpetual Subordinated Bonds with Optional Redemption Clause and Write-down Clause
8	Amounts recognized in regulatory capital (4)	
	For consolidated regulatory capital ratio	JPY 225,000 million
9	Aggregate nominal amount (5)	JPY 225,000 million
10	Accounting classification (6)	Debt
	On consolidated basis	Debt
11	Issue Date (7)	15-Jun-21
12	Perpetual or dated	Perpetual
13	Maturity Date	-
14	Issuer call subject to prior supervisory approval	Yes
	First call date and early redemption amount (8)	First call date:15-Jul-26 Early Redemption Amount: JPY 100 per face value of JPY 100
15	Other early redemption events and early redemption amounts (9)	Early redemption events: The Issuer may, at its discretion, redeem bonds on any interest payment dates on July 15, 2026 or 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	JPY 3,950 million
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	Nomura Orient International Securities Co., Ltd., Sugimura Warehouse Co., Ltd. and others
2	Unique identifier	Not applicable
3	Governing law(s) of the instrument	Law of the People's Republic of China, Japanese 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 2,005 million
9	Aggregate nominal amount (5)	
10	Accounting classification (6)	Minority Interest
	On consolidated basis	Minority Interest
11	Issue Date (7)	-
12	Perpetual or dated	Not Applicable
13	Maturity Date	-
14	Issuer call subject to prior supervisory approval	Not Applicable
15	First call date and early redemption amount (8)	-
	Other early redemption events and early redemption amounts (9)	-
16	Subsequent call dates, if applicable (10)	-
	Coupons / Dividends	
17	Type of coupon rate / dividend rate (11)	-
18	Coupon rate or dividend rate (12)	-
19	Coupon / dividend stopper events (12)	-
20	Fully discretionary, partially discretionary or mandatory (13)	-
21	Existence of step-up or other incentive to redeem	-
22	Noncumulative or cumulative	-
23	Convertible or non-convertible	Not Applicable
24	If convertible, conversion trigger (15)	-
25	If convertible, fully or partially (16)	-
26	If convertible, conversion rate (17)	-
27	If convertible, mandatory or optional conversion (18)	-
28	If convertible, specify instrument type that it can be converted into	-
29	If convertible, specify issuer of instrument it can be converted into	-
30	Write-down feature (19)	No
31	If write-down, write-down trigger (20)	-
32	If write-down, full or partial (21)	-
33	If write-down, permanent or temporary (22)	-

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

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

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		1st Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	2nd Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	US Dollar Senior Notes Due 2025
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:JP376260AJ97	ISIN:JP376260AK94	ISIN:US65535HAP47
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	New York State Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	Contractual
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Notes	Senior Unsecured Notes
8	Amounts recognized in regulatory capital (4) For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	JPY 100,000	JPY 40,000	USD 1,500
10	Accounting classification (6) On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	04-Sep-18	03-Sep-19	16-Jan-20
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	04-Sep-23	03-Sep-24	16-Jan-25
14	Issuer call subject to prior supervisory approval	No	No	No
15	First call date and early redemption amount (8) Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Fixed	Fixed
18	Coupon rate or dividend rate (12)	0.3%	0.29%	2.648%
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

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

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

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		3rd Series of Unsecured Straight Bonds with No Negative Pledge or Other Financial Covenants	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	ISIN:JP376260AM92	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Notes	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	JPY 120,000	USD 210	USD 45
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	06-Sep-21	02-Aug-18	26-Sep-18
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	04-Sep-26	04-Aug-25	26-Sep-25
14	Issuer call subject to prior supervisory approval	No	Yes	Yes
15	First call date and early redemption amount (8)	-	4-Nov-19, at par	26-Dec-19, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Fixed	Floating	Floating
18	Coupon rate or dividend rate (12)	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)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 20	USD 50	USD 50
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	28-Sep-18	28-Sep-18	23-Oct-18
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	28-Sep-23	30-Sep-25	23-Oct-23
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	30-Dec-19, at par	30-Dec-19, at par	23-Jan-20, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	JPY 2,000	USD 180	USD 30
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	31-Oct-18	30-Nov-18	30-Nov-18
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	31-Oct-23	30-Nov-23	29-Nov-25
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	31-Jan-20, at par	28-Feb-20, at par	28-Feb-20, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

CCA: Main features of regulatory capital instruments (Other External TLAC-eligible Instruments)		-	-	-
1	Issuer	Nomura Holdings, Inc.	Nomura Holdings, Inc.	Nomura Holdings, Inc.
2	Unique identifier	-	-	-
3	Governing law(s) of the instrument	Japanese Law	Japanese Law	Japanese Law
3a	Means governed by foreign law (other TLAC-eligible instruments only) (1)	NA	NA	NA
	Regulatory treatment (2)			
4	Transitional Basel III rules	-	-	-
5	Post-transitional Basel III rules	-	-	-
6	Entities who include the relevant instruments into capital (other than NHI) (3)	-	-	-
7	Instrument type	Senior Unsecured Loan	Senior Unsecured Loan	Senior Unsecured Loan
8	Amounts recognized in regulatory capital (4)			
	For consolidated regulatory capital ratio	-	-	-
9	Aggregate nominal amount (5)	USD 50	JPY 5,000	USD 45
10	Accounting classification (6)			
	On consolidated basis	Liabilities	Liabilities	Liabilities
11	Issue Date (7)	21-Dec-18	07-Jan-19	11-Jan-19
12	Perpetual or dated	Dated	Dated	Dated
13	Maturity Date	22-Dec-25	09-Jan-29	11-Jan-24
14	Issuer call subject to prior supervisory approval	Yes	Yes	Yes
15	First call date and early redemption amount (8)	23-Mar-20, at par	7-Apr-20, at par	13-Apr-20, at par
	Other early redemption events and early redemption amounts (9)	-	-	-
16	Subsequent call dates, if applicable (10)	-	-	-
	Coupons / Dividends			
17	Type of coupon rate / dividend rate (11)	Floating	Floating	Floating
18	Coupon rate or dividend rate (12)	-	-	-
19	Coupon / dividend stopper events (12)	No	No	No
20	Fully discretionary, partially discretionary or mandatory (13)	Mandatory	Mandatory	Mandatory
21	Existence of step-up or other incentive to redeem	No	No	No
22	Noncumulative or cumulative	Noncumulative	Noncumulative	Noncumulative
23	Convertible or non-convertible	Non-convertible	Non-convertible	Non-convertible
24	If convertible, conversion trigger (15)	-	-	-
25	If convertible, fully or partially (16)	-	-	-
26	If convertible, conversion rate (17)	-	-	-
27	If convertible, mandatory or optional conversion (18)	-	-	-
28	If convertible, specify instrument type that it can be converted into	-	-	-
29	If convertible, specify issuer of instrument it can be converted into	-	-	-
30	Write-down feature (19)	No	No	No
31	If write-down, write-down trigger (20)	-	-	-
32	If write-down, full or partial (21)	-	-	-
33	If write-down, permanent or temporary (22)	-	-	-
34	If temporary write-down, description of write-up mechanism	-	-	-
34a	Type of subordination	Structural	Structural	Structural
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	NA	NA	NA
36	Non-compliant transitioned features	No	No	No
37	If yes, specify non-compliant features	-	-	-

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

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

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

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

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

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

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

Note:

Weighted-average interest rate of capital instruments issued in JPY, which the interest rate is not disclosed, is 0.366% (round to three decimal places).

Weighted-average interest rate of capital instruments issued in USD, which the interest rate is not disclosed, is 1.375% (round to three decimal places).

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, 2021	June 30, 2021	September 30, 2020
On-balance sheet exposures					
1		On-balance sheet items (excluding derivatives and SFTs, but including collateral)	23,646,912	22,610,303	22,936,246
	1a	1	Total consolidated assets as per published financial statements	41,144,819	40,032,489
	1b	2	(The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis)	230,056	123,476
	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))	17,267,850	16,972,766
2	7		(Asset amounts deducted in determining Basel III Tier 1 capital)	125,961	169,979
3			Total on-balance sheet exposures (excluding derivatives and SFTs) (sum of lines 1 and 2)	23,520,951	22,766,266
Derivative exposures					
4			Replacement cost associated with all derivatives transactions multiplied by 1.4	1,925,844	1,578,602
5			Add-on amounts for PFE associated with all derivatives transactions multiplied by 1.4	4,564,717	4,180,166
6			Gross-up for derivatives collateral provided where deducted from the balance sheet assets pursuant to the operative accounting framework	1,157,604	1,591,879
7			(Deductions of receivables assets for cash variation margin provided in derivatives transactions)	1,195,226	1,592,861
8			(Exempted CCP leg of client-cleared trade exposures)	—	—
9			Adjusted effective notional amount of written credit derivatives	18,046,879	17,050,725
10			(Adjusted effective notional offsets and add-on deductions for written credit derivatives)	17,035,959	15,666,699
11	4		Total derivative exposures (sum of lines 4 to 10)	7,463,859	7,141,813

(Unit: JPY million, %)

Leverage ratio common disclosure template Table 2	Leverage ratio common disclosure template Table 1	Items	September 30, 2021	June 30, 2021	September 30, 2020
Securities financing transaction exposures					
12		Gross SFT assets (with no recognition of netting), after adjusting for sale accounting transactions	36,349,602	35,970,873	31,624,973
13		(Netted amounts of cash payables and cash receivables of gross SFT assets)	20,418,176	19,923,138	16,059,025
14		CCR exposure for SFT assets	1,539,739	1,356,638	1,155,218
15		Agent transaction exposures			
16	5	Total securities financing transaction exposures (sum of lines 12 to 15)	17,471,165	17,404,373	16,721,166
Other off-balance sheet exposures					
17		Off-balance sheet exposure at gross notional amount	3,184,239	3,506,361	3,122,898
18		(Adjustments for conversion to credit equivalent amounts)	1,198,348	1,311,603	1,021,062
19	6	Off-balance sheet items (sum of lines 17 and 18)	1,985,890	2,194,757	2,101,835
Capital and total exposures					
20		Tier 1 capital	2,979,328	2,986,781	2,855,329
21	8	Total exposures (sum of lines 3, 11, 16 and 19)	50,441,867	49,451,215	48,731,083
22		Basel III leverage ratio	5.90%	6.03%	5.85%
Basel III leverage ratio (including the deposits with the Bank of Japan)					
		Total exposure	50,441,867	49,451,215	48,731,083
		The deposits with the Bank of Japan	2,201,732	1,608,154	2,651,947
		Total exposures (including the deposits with the Bank of Japan)	52,643,600	51,059,370	51,383,030
		Basel III leverage ratio (including the deposits with the Bank of Japan)	5.65%	5.84%	5.55%

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	
		September 30, 2021	
Preferred resolution strategy (1)			
<p>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.</p>			
Regulatory capital elements of TLAC and adjustments (2)			
1	Common Equity Tier 1 capital (CET1)	(A)	2,602,705
2	Additional Tier 1 capital (AT1) before TLAC adjustments	(B)	376,622
3	AT1 ineligible as TLAC as issued out of subsidiaries to third parties	(C)	—
4	Other adjustments	(D)	—
5	AT1 instruments eligible under the TLAC framework ((B)-(C)-(D))	(E)	376,622
6	Tier 2 capital (T2) before TLAC adjustments	(F)	4,331
7	Amortised portion of T2 instruments where remaining maturity > 1 year	(G)	—
8	T2 capital ineligible as TLAC as issued out of subsidiaries to third parties	(H)	—
9	Other adjustments	(I)	3,950
10	T2 instruments eligible under the TLAC framework ((F)-(G)-(H)-(I))	(J)	381
11	TLAC arising from regulatory capital ((A) + (E) + (J))	(K)	2,979,710
Non-regulatory capital elements of TLAC (3)			
12	External TLAC instruments issued directly by the bank and subordinated to excluded liabilities	(L)	1,420,153
13	External TLAC instruments issued directly by the bank which are not subordinated to excluded liabilities but meet all other TLAC term sheet requirements		
14	Of which: amount eligible as TLAC after application of the caps		
15	External TLAC instruments issued by funding vehicles prior to 1 January 2024		
16	Eligible ex ante commitments to recapitalise a G-SIB in resolution	(M)	367,579
17	TLAC arising from non-regulatory capital instruments before adjustments ((L) + (M))	(N)	1,787,733
Non-regulatory capital elements of TLAC: adjustments (4)			
18	TLAC before deductions ((K) + (N))	(O)	4,767,443
19	Deductions of exposures between MPE resolution groups that correspond to items eligible for TLAC (not applicable to SPE G-SIBs)	(P)	—
20	Deduction of investments in own other TLAC liabilities	(Q)	501
21	Other adjustments to TLAC	(R)	—

22	TLAC after deductions ((O)-(P)-(Q)-(R))	(S)	4,766,941
Risk-weighted assets and leverage exposure measure for TLAC purposes (5)			
23	Total risk-weighted assets adjusted as permitted under the TLAC regime	(T)	14,703,195
24	Leverage exposure measure	(U)	50,441,867
TLAC ratios and buffers (6)			
25	TLAC before deduction of CET1 specific buffer requirement (as a percentage of RWA) ((S)/(T))		32.42%
25a	TLAC as a percentage of RWA		29.40%
26	TLAC as a percentage of leverage ratio exposure measure ((S)/(U))		9.45%
27	CET1 available after meeting the bank's minimum capital requirements		12.29%
28	Total of bank CET1 specific buffer requirements		3.02%
29	of which: capital conservation buffer requirement		2.50%
30	of which: countercyclical buffer requirement		0.02%
31	of which: bank G-SIB/D-SIB additional requirements		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)	50,441,867
	The amount of deposits with the Bank of Japan		2,201,732
	Leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan)	(U')	52,643,600
	TLAC as a percentage of leverage ratio exposure measure (excluding the impact of any applicable temporary exemption of deposits with the Bank of Japan) ((S)/(U'))		9.05%

(Unit: JPY million)

TLAC2: Material subgroup entity - creditor ranking at legal entity level									
Nomura Securities Co., Ltd. (non-consolidated)									
Basel III template No.	Items	Creditor ranking						Sum	
		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

(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		Most senior			
1	Is the resolution entity the creditor/investor?	Yes	-	Yes	-	Yes	-		
2	Description of creditor ranking	Common equity		Long-term subordinated debt/Short-term subordinated debt		Internal TLAC instruments			
3	Total capital and liabilities net of credit risk mitigation (A)	353,500	-	249,467	-	-	-	602,967	
4	Subset of row 3 that are excluded liabilities (B)	-	-	-	-	-	-	-	
5	Total capital and liabilities less excluded liabilities ((A)-(B))	353,500	-	249,467	-	-	-	602,967	
6	Subset of row 5 that are eligible as TLAC	353,500	-	249,467	-	-	-	602,967	
7	Residual maturity	Subset of row 6 with 1 year ≤ residual maturity < 2 years		-	-	-	-	-	
8		Subset of row 6 with 2 years ≤ residual maturity < 5 years		-	-	190,741	-	-	190,741
9		Subset of row 6 with 5 years ≤ residual maturity < 10 years		-	-	58,726	-	-	58,726
10		Subset of row 6 with 10 years ≤ residual maturity, but excluding perpetual securities		-	-	-	-	-	-
11		Subset of row 6 that is perpetual securities		353,500	-	-	-	-	353,500

(Unit: JPY million)

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

(Unit: JPY million)

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

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

(Unit: JPY million)

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

Note:

1. Tier2 capital instruments include eligible Tier2 capital instruments subject to phase-out arrangements.
2. Internal transactions are excluded from unsecured senior debts.
3. Excluded liabilities are recognized conservatively after taking into account the quantitative materiality.

PART 2: NHI Consolidated Liquidity Coverage Ratios

CHAPTER 1 QUANTITATIVE DISCLOSURE

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

Item		Highest designated parent company's current quarterly period (Fiscal year ended March 2022, 2nd Quarter)		Highest designated parent company's previous quarterly period (Fiscal year ended March 2022, 1st Quarter)	
High quality liquid assets (1)					
1	Total high quality liquid assets	6,024,539		5,451,717	
Cash outflows (2)		Before being multiplied by run-off rates	After being multiplied by run-off rates	Before being multiplied by run-off rates	After being multiplied by run-off rates
2	Cash outflows related to unsecured retail funding	511,452	64,007	517,086	62,262
3	Out of which, stable deposits	—	—	—	—
4	Out of which, less stable deposits	511,452	64,007	517,086	62,262
5	Cash outflows related to unsecured wholesale funding	1,995,341	1,750,230	2,068,761	1,833,149
6	Out of which, qualifying operational deposits	—	—	—	—
7	Out of which, cash related to unsecured wholesale funding other than qualifying operational deposits and debt securities	1,417,173	1,172,062	1,414,176	1,178,564
8	Out of which, debt securities	578,168	578,168	654,585	654,585
9	Cash outflows related to secured funding, etc.		2,674,897		2,848,077
10	Cash outflows related to the derivatives, funding programs, and credit and liquidity facilities	2,258,818	1,839,586	2,412,126	1,985,097
11	Out of which, cash outflows related to the derivative transaction, etc.	1,681,764	1,681,764	1,837,867	1,837,867
12	Out of which, cash outflows related to funding programs	—	—	—	—
13	Out of which, cash outflows related to credit and liquidity facilities	577,054	157,822	574,259	147,230
14	Cash outflows based on obligations to provide funds, etc.	3,576,445	813,227	3,718,499	896,127
15	Cash outflows related to contingencies	473,101	222,979	440,559	194,885
16	Total cash outflows		7,364,926		7,819,597
Cash inflows (3)		Before being multiplied by inflow rates	After being multiplied by inflow rates	Before being multiplied by inflow rates	After being multiplied by inflow rates
17	Cash inflows related to secured investments, etc.	31,346,646	2,287,640	31,263,370	2,233,437
18	Cash inflows related to collection of loans, etc.	1,316,815	1,222,988	1,348,927	1,261,790
19	Other cash inflows	3,868,036	1,637,488	4,265,921	1,786,106
20	Total cash inflows	36,531,497	5,148,116	36,878,218	5,281,334
Consolidated liquidity coverage ratio (4)					
21	Total high quality liquid assets allowed to be included		6,024,539		5,451,717
22	Net cash outflows		2,219,276		2,538,263
23	Consolidated liquidity coverage ratio		272.8%		216.0%
24	Number of data used to calculate averages		61		61

CHAPTER 2 QUALITATIVE DISCLOSURE

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

For the second quarter of the year ended March 31, 2022, the daily average of Nomura Group's total high quality liquid assets increased by 572,822 million yen to 6,024,539 million yen compared with the first quarter, cash outflows related to secured funding, etc. decreased by 173,180 million yen to 2,674,897 million yen compared with the first quarter, cash outflows related to the derivatives, funding programs, and credit and liquidity facilities decreased by 145,511 million yen to 1,839,586 million yen compared with the first quarter, other cash inflows decreased by 148,619 million yen to 1,637,488 million yen compared with the first quarter, and total net cash outflows decreased by 318,988 million yen to 2,219,276 million yen compared with the first quarter.

As a result, for the second quarter of the year ended March 31, 2022, the daily average of the consolidated liquidity coverage ratio was at 272.8%.

The main factors causing fluctuation in Nomura Group's consolidated liquidity coverage ratio are changes in trading inventory holdings and related secured financing transactions. In addition, derivatives transactions 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, 2022, 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 2022, 2nd Quarter)					Highest designated parent company's previous quarterly period (Fiscal year ended March 2022, 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	3,108,087	-	-	-	3,108,087					
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	3,108,087	-	-	-	3,108,087					
3	Capital instruments not included above	-	-	-	-	-					
4	Funding from retail and small business customers	212,187	192,833	106,671	14,823	475,345					
5	Out of which, stable deposits	-	-	-	-	-					
6	Out of which, less stable deposits	212,187	192,833	106,671	14,823	475,345					
7	Wholesale funding	2,579,657	14,925,494	1,108,617	7,852,824	9,161,748					
8	Out of which, an qualifying operational deposit	-	-	-	-	-					
9	Out of which, other wholesale funding	2,579,657	14,925,494	1,108,617	7,852,824	9,161,748					
10	Interdependent liabilities	-	-	-	-	-					
11	Other liabilities	8,429,892	2,658,836	71,233	241,550	344,713					
12	Out of which, derivative liabilities					-					
13	Out of which, all other liabilities not included above	8,429,892	2,658,836	71,233	241,550	344,713					
14	Total available stable funding					13,089,893					
Required stable funding (2)											
15	Current assets					1,383,642					
16	Deposits held at financial institutions for operational purposes	140,821	6,883	-	-	73,852					
17	Loans, repo type transaction, securities and other similar items	2,296,520	17,003,746	1,473,986	3,594,325	6,972,496					
18	Out of which, loans or repo type transaction to financial institutions secured by Level 1 collateral	109	9,655,633	32,913	59,909	129,673					
19	Out of which, loans or repo type transaction to financial institutions not included in Item 18	657,656	5,396,573	698,223	1,324,076	2,682,979					
20	Out of which, loans or repo type transaction (not included in Item 18, 19 and 22)	97,579	1,729,174	279,508	587,256	1,047,219					
21	Out of which, assets that would qualify for the 35% or lower risk weight	-	1,055	3,346	27,378	17,795					
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	1,541,176	222,366	463,342	1,623,084	3,112,625					
25	Interdependent assets	-	-	-	-	-					

Item		Highest designated parent company's current quarterly period (Fiscal year ended March 2022, 2nd Quarter)					Highest designated parent company's previous quarterly period (Fiscal year ended March 2022, 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	518,456	252,110	-	2,339,381	2,650,262					
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)				1,383,834	1,176,258					
29	Out of which, derivative assets				105,226	105,226					
30	Out of which, derivative liabilities (gross of variation margin posted)				120,231	120,231					
31	Out of which, assets or capital not included above	518,456	252,110	-	730,091	1,248,548					
32	On balance-sheet items				1,192,006	188,254					
33	Total required stable funding					11,268,507					
34	Consolidated net stable funding ratio					116.1%					

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, 2021, Nomura Group's available stable funding was 13,089,893 million yen and required stable funding was 11,268,507 million yen.

As a result, as of September 30, 2021, the consolidated net stable funding ratio was at 116.1%.

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, 2021 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.

