

Matters concerning the disclosure of consolidated leverage ratio

1. Matters concerning the composition of consolidated leverage ratio (Appended Form 6 of Supplementary Provision of the Notification of the Financial Services Agency, The Japanese Government No. 7, 2014)

			Millions of yen	
Corresponding Line # on International Template (Table 2)	Corresponding Line # on International Template (Table 1)	Item	FY2014	FY2013
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	4,971,980	
1a	1	Total assets reported in the consolidated balance sheet	4,996,976	
1b	2	Amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	—	
1c	7	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	Amount of assets that are deducted from the total assets reported in the consolidated balance sheet (-)	24,995	
2	7	Amount of adjustment items pertaining to Tier 1 capital (-)	5,092	
3		Total on-balance sheet exposures (A)	4,966,888	
Derivative transaction exposures				
4		Replacement cost associated with derivative transactions, etc.	1,869	
5		Add-on amount associated with derivative transactions, etc. Amount of receivables arising from providing cash margin in relation to derivative transactions, etc.	3,921	
6		Amount of receivables arising from providing cash margin, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	—	
7		Amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	—	
8		Amount of client-cleared trade exposures for which a bank or bank holding company acting as clearing member is not obliged to make any indemnification (-)	—	
9		Amount of adjusted effective notional amount of written credit derivatives	—	
10		Amount of deductions from effective notional amount of written credit derivatives (-)	—	
11	4	Total exposures related to derivative transactions (B)	5,790	
Repo transaction exposures				
12		Amount of assets related to repo transactions, etc.	—	
13		Amount of deductions from repo transactions, etc. (-)	—	
14		Amount of counterparty risk exposure for repo transactions, etc.	269	
15		Amount of agent transaction exposures	—	
16	5	Total exposures related to repo transactions, etc. (C)	269	
Other off-balance sheet exposures				
17		Notional amount of off-balance sheet transactions	855,180	
18		Amount of adjustments for conversation to in relation to off-balance sheet transactions	730,168	
19	6	Total exposures related to off-balance sheet transactions (D)	125,012	
Consolidated leverage ratio				
20		The amount of capital (Tier1 capital) (E)	258,977	
21	8	Total exposures ((A) + (B) + (C) + (D)) (F)	5,097,960	
22		Consolidated leverage ratio ((E) / (F))	5.08%	

*Corresponding Line # on International Template, Table 1 refers to that in Table 1 and Table 2 in the rule text of "Basel III leverage ratio framework and disclosure requirements" published by the Basel Committee on Banking Supervision on January 12, 2014.

2. Reasons for any significant disparities in consolidated leverage ratio compared to the previous fiscal year (if any)

Not applicable.