

Matters concerning the disclosure of leverage ratio

1. Matters concerning the composition of consolidated leverage ratio

			Millions of yen	
Corresponding Line # on International Template (Table 2)	Corresponding Line # on International Template (Table 1)	Item	FY2018	FY2017
On-balance sheet exposures				
1		On-balance sheet exposures before deducting adjustment items	6,081,796	5,842,738
1a	1	Total assets reported in the consolidated balance sheet	6,115,271	5,875,040
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 (-)	33,475	32,301
2	7	Amount of adjustment items pertaining to Tier 1 capital (-)	8,531	8,982
3		Total on-balance sheet exposures (A)	6,073,264	5,833,755
Derivative transaction exposures				
4		Replacement cost associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	—	—
		Replacement cost associated with derivative transactions, etc.	2,871	4,745
5		Add-on amount for potential future exposure associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	—	—
		Add-on amount associated with derivative transactions, etc.	7,019	5,389
		Amount of receivables arising from providing cash margin in relation to derivative transactions, etc.	4,829	2,520
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	—	—
		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)	14,720	12,654
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.	3,054	477
15		Amount of agent transaction exposures	—	—
16	5	Total exposures related to repo transactions, etc. (C)	3,054	477
Other off-balance sheet exposures				
17		Notional amount of off-balance sheet transactions	962,540	905,671
18		Amount of adjustments for conversation to in relation to off-balance sheet transactions	820,927	774,676
19	6	Total exposures related to off-balance sheet transactions (D)	141,612	130,995
Consolidated leverage ratio				
20		The amount of capital (Tier 1 capital) (E)	392,545	397,750
21	8	Total exposures ((A) + (B) + (C) + (D)) (F)	6,232,652	5,977,883
22		Consolidated leverage ratio ((E) / (F))	6.29%	6.65%

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.