

# 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	FY2020	FY2019
<b>On-balance sheet exposures</b>				
1		On-balance sheet exposures before deducting adjustment items	5,780,730	6,243,056
1a	1	Total assets reported in the consolidated balance sheet	5,821,480	6,285,002
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 (-)	40,750	41,945
2	7	Amount of adjustment items pertaining to Tier 1 capital (-)	21,689	10,357
3		Total on-balance sheet exposures (A)	5,759,040	6,232,699
<b>Derivative transaction exposures</b>				
4		Replacement cost associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	—	—
		Replacement cost associated with derivative transactions, etc.	10,999	3,472
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.	10,668	8,558
		Amount of receivables arising from providing cash margin in relation to derivative transactions, etc.	4,332	11,071
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)	25,999	23,102
<b>Repo transaction exposures</b>				
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.	803	1,741
15		Amount of agent transaction exposures	—	—
16	5	Total exposures related to repo transactions, etc. (C)	803	1,741
<b>Other off-balance sheet exposures</b>				
17		Notional amount of off-balance sheet transactions	1,079,529	961,561
18		Amount of adjustments for conversation to in relation to off-balance sheet transactions	911,196	818,184
19	6	Total exposures related to off-balance sheet transactions (D)	168,333	143,376
<b>Consolidated leverage ratio</b>				
20		The amount of capital (Tier 1 capital) (E)	472,660	364,314
21	8	Total exposures ((A) + (B) + (C) + (D)) (F)	5,954,178	6,400,920
22		Consolidated leverage ratio ((E) / (F))	7.93%	5.69%
<b>Consolidated leverage ratio including deposits in Bank of Japan</b>				
		Total exposures (F)	5,954,178	—
		Amount of deposits in Bank of Japan	1,972,267	—
		Total exposures including deposits in Bank of Japan (F')	7,926,445	—
		Consolidated leverage ratio or Basel III leverage ratio including deposits in Bank of Japan ((E) / (F'))	5.96%	—

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.