

# Matters concerning the disclosure of leverage ratio

## 1. Matters concerning the composition of consolidated leverage ratio

(Fiscal year ended March 31, 2023)

		Millions of yen	
Corresponding Line # on International Template (LR1)	Item	FY2022	FY2021
1	Total assets reported in the consolidated balance sheet	7,305,698	
2	Amount of assets of subsidiaries that are not included in the scope of the consolidated leverage ratio or Basel III leverage ratio (-)	—	
3	Adjustments for securitization exposures that do not satisfy requirements for recognizing risk transfer	—	
4	Adjustments due to exclusion pertaining to deposits in the central bank (-)	1,161,366	
5	Amount of customer assets included in the consolidated balance sheet (-)		
6	Regulatory adjustments in cases of accounting for securities trading based on the trade date basis	—	
7	Regulatory adjustments for fund transfers based on cash pooling agreements	—	
8	Adjustments associated with derivative transactions, etc.	(10,710)	
8a	Amount associated with derivative transactions, etc.	19,424	
8b	Assets associated with derivative transactions, etc. (-)	30,135	
9	Adjustments related to repo transactions, etc.	1,360	
9a	Amount related to repo transactions, etc.	1,360	
9b	Amount related to repo transactions, etc. (-)	—	
10	Amount related to off-balance sheet transactions	105,862	
11	Amount of adjustment items pertaining to Tier 1 capital (allowance for loan losses) (-)	12,242	
12	Additional regulatory adjustments	(47,174)	
12a	Amount of adjustment items pertaining to Tier 1 capital (other than allowance for loan losses) (-)	15,177	
12b	Amount of customers' liabilities for acceptances and guarantees (-)	28,226	
12c	Amount of receivables arising from providing collateral in relation to derivative transactions, etc. (limited to the portion corresponding to offset amounts)	—	
12d	Amount of receivables arising from providing cash variation margin in relation to derivative transactions, etc. (-)	3,770	
12e	Amount of assets of subsidiaries that are included in the scope of the consolidated leverage ratio or Basel III leverage ratio (except those included in the total assets reported in the consolidated balance sheet)	—	
13	Total exposures	6,181,427	

(Note 1) "Corresponding Line # on International Template (LR1)" refers to that in Table LR1 in the rule text of "Consolidated framework. DIS80 Leverage ratio" published by the Basel Committee on Banking Supervision on December 15, 2019.

(Note 2) Due to regulatory changes resulting in a format alteration, the disclosure for the previous fiscal year is presented using the old format.

		Millions of yen	
Corresponding Line # on International Template (LR2)	Item	FY2022	FY2021
<b>On-balance sheet exposures</b>			
1	On-balance sheet exposures before deducting adjustment items	6,085,970	
2	Amount of receivables arising from providing collateral in relation to derivative transactions, etc. (limited to the portion corresponding to offset amounts)	—	
3	Amount of receivables arising from providing cash variation margin in relation to derivative transactions, etc. (-)	3,770	
4	Recorded amount of securities received through repo transactions, etc. (-)	—	
5	Amount of adjustment items pertaining to Tier 1 capital (allowance for loan losses) (-)	12,242	
6	Amount of adjustment items pertaining to Tier 1 capital (other than allowance for loan losses) (-)	15,177	
7	Total on-balance sheet exposures (A)	6,054,779	
<b>Derivative transaction exposures</b>			
8	Replacement cost associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	6,950	
9	Add-on amount for potential future exposure associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	12,473	
10	Amount of exposures to central counterparties zeroed when the debt performance of qualified central counterparties is not guaranteed for indirect settlement participants (-)	—	
11	Amount of adjusted effective notional amount of written credit derivatives, etc.	—	
12	Amount of deductions from effective notional amount of written credit derivatives, etc. (-)	—	
13	Total exposures related to derivative transactions (B)	19,424	
<b>Repo transaction exposures</b>			
14	Amount of assets related to repo transactions, etc.	—	
15	Amount of deductions from repo transactions, etc. (-)	—	
16	Amount of counterparty risk exposure for repo transactions, etc.	1,360	
17	Amount of agent transaction exposures		
18	Total exposures related to repo transactions, etc. (C)	1,360	
<b>Other off-balance sheet exposures</b>			
19	Notional amount of off-balance sheet transactions	386,989	
20	Amount of adjustments for conversation to in relation to off-balance sheet transactions (-)	281,126	
22	Total exposures related to off-balance sheet transactions (D)	105,862	

		Millions of yen	
Corresponding Line # on International Template (LR2)	Item	FY2022	FY2021
<b>Consolidated leverage ratio or Basel III leverage ratio</b>			
23	The amount of capital (Tier 1 capital) (E)	411,902	—
24	Total exposures ((A) + (B) + (C) + (D)) (F)	6,181,427	—
25	Consolidated leverage ratio or Basel III leverage ratio ((E) / (F))	6.66%	—
26	Applicable required consolidated leverage ratio or Basel III leverage ratio	3.00%	—
27	Applicable required consolidated leverage buffer ratio or Basel III leverage buffer ratio	0.00%	—
<b>Consolidated leverage ratio or Basel III leverage ratio including deposits in Bank of Japan</b>			
	Total exposures (F)	6,181,427	—
	Amount of deposits in Bank of Japan	1,161,366	—
	Total exposures including deposits in Bank of Japan (F')	7,342,794	—
	Consolidated leverage ratio or Basel III leverage ratio including deposits in Bank of Japan ((E) / (F'))	5.60%	—
<b>Disclosure of average values</b>			
28	Average value of assets related to repo transactions, etc. (after deductions) ((G) + (H))	—	—
	Average value of assets related to repo transactions, etc. (G)	—	—
	Average value of deductions from repo transactions, etc. (-) (H)	—	—
29	Quarter-end value of assets related to repo transactions, etc. (after deductions) ((I) + (J))	—	—
14	Quarter-end value of assets related to repo transactions, etc. (I)	—	—
15	Quarter-end value of deductions from repo transactions, etc. (-) (J)	—	—
30	Total exposures (using average value of assets related to repo transactions, etc. (after deductions) and excluding deposits in Bank of Japan) (K)	6,181,427	—
30a	Total exposures (using average value of assets related to repo transactions, etc. (after deductions) and including deposits in Bank of Japan) (L)	7,342,794	—
31	Consolidated leverage ratio or Basel III leverage ratio (using average value of assets related to repo transactions, etc. (after deductions) and excluding deposits in Bank of Japan) ((E) / (K))	6.66%	—
31a	Consolidated leverage ratio or Basel III leverage ratio (using average value of assets related to repo transactions, etc. (after deductions) and including deposits in Bank of Japan) ((E) / (L))	5.60%	—

(Note 1) "Corresponding Line # on International Template (LR2)" refers to that in Table LR2 in the rule text of "Consolidated framework. DIS80 Leverage ratio" published by the Basel Committee on Banking Supervision on December 15, 2019.

(Note 2) Due to regulatory changes resulting in a format alteration, the disclosure for the previous fiscal year is presented using the old format.

(Fiscal year ended March 31, 2022) (Disclosure in the old format)

			Millions of yen	
Corresponding Line # on International Template (Table 2)	Corresponding Line # on International Template (Table 1)	Item	FY2022	FY2021
<b>On-balance sheet exposures</b>				
1		On-balance sheet exposures before deducting adjustment items	5,771,595	
1a	1	Total assets reported in the consolidated balance sheet	5,825,559	
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 (-)	53,963	
2	7	Amount of adjustment items pertaining to Tier 1 capital (-)	28,804	
3		Total on-balance sheet exposures (A)	5,742,791	
<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.	12,805	
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.	9,072	
		Amount of receivables arising from providing cash margin in relation to derivative transactions, etc.	8,794	
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)	30,672	
<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.	1,669	
15		Amount of agent transaction exposures	—	
16	5	Total exposures related to repo transactions, etc. (C)	1,669	
<b>Other off-balance sheet exposures</b>				
17		Notional amount of off-balance sheet transactions	1,053,663	
18		Amount of adjustments for conversation to in relation to off-balance sheet transactions	881,680	
19	6	Total exposures related to off-balance sheet transactions (D)	171,982	
<b>Consolidated leverage ratio</b>				
20		The amount of capital (Tier 1 capital) (E)	432,373	
21	8	Total exposures ((A) + (B) + (C) + (D)) (F)	5,947,116	
22		Consolidated leverage ratio ((E) / (F))	7.27%	
<b>Consolidated leverage ratio including deposits in Bank of Japan</b>				
		Total exposures (F)	5,947,116	
		Amount of deposits in Bank of Japan	1,712,397	
		Total exposures including deposits in Bank of Japan (F')	7,659,513	
		Consolidated leverage ratio or Basel III leverage ratio including deposits in Bank of Japan ((E) / (F'))	5.64%	

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)

The consolidated leverage ratio decreased by 0.61% year-on-year.

This was primarily due to a decrease in the amount of capital of ¥20.4 billion resulting from a decrease in net unrealized gains on available-for-sale securities.