

Matters concerning the disclosure of leverage ratio

1. Matters concerning the composition of consolidated leverage ratio

(Fiscal year ended March 31, 2024)

		Millions of yen	
Corresponding Line # on International Template (LR1)	Item	FY2023	FY2022
1	Total assets reported in the consolidated balance sheet	7,970,551	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 (-)	1,325,843	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.	(21,291)	(10,710)
8a	Amount associated with derivative transactions, etc.	27,780	19,424
8b	Assets associated with derivative transactions, etc. (-)	49,071	30,135
9	Adjustments related to repo transactions, etc.	1,547	1,360
9a	Amount related to repo transactions, etc.	1,547	1,360
9b	Amount related to repo transactions, etc. (-)	—	—
10	Amount related to off-balance sheet transactions	123,066	105,862
11	Amount of adjustment items pertaining to Tier 1 capital (allowance for loan losses) (-)	8,247	12,242
12	Additional regulatory adjustments	(51,886)	(47,174)
12a	Amount of adjustment items pertaining to Tier 1 capital (other than allowance for loan losses) (-)	18,476	15,177
12b	Amount of customers' liabilities for acceptances and guarantees (-)	29,340	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. (-)	4,069	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	6,687,895	6,181,427

(Note) "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.

		Millions of yen	
Corresponding Line # on International Template (LR2)	Item	FY2023	FY2022
On-balance sheet exposures			
1	On-balance sheet exposures before deducting adjustment items	6,566,295	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. (-)	4,069	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) (-)	8,247	12,242
6	Amount of adjustment items pertaining to Tier 1 capital (other than allowance for loan losses) (-)	18,476	15,177
7	Total on-balance sheet exposures (A)	6,535,502	6,054,779
Derivative transaction exposures			
8	Replacement cost associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	13,870	6,950
9	Add-on amount for potential future exposure associated with derivatives transactions, etc. (with the 1.4 alpha factor applied)	13,909	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)	27,780	19,424

Corresponding Line # on International Template (LR2) Item		Millions of yen	
		FY2023	FY2022
Repo transaction exposures			
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.	1,547	1,360
17	Amount of agent transaction exposures	—	—
18	Total exposures related to repo transactions, etc. (C)	1,547	1,360
Other off-balance sheet exposures			
19	Notional amount of off-balance sheet transactions	465,569	386,989
20	Amount of adjustments for conversation to in relation to off-balance sheet transactions (-)	342,502	281,126
22	Total exposures related to off-balance sheet transactions (D)	123,066	105,862
Consolidated leverage ratio or Basel III leverage ratio			
23	The amount of capital (Tier 1 capital) (E)	462,353	411,902
24	Total exposures ((A) + (B) + (C) + (D)) (F)	6,687,895	6,181,427
25	Consolidated leverage ratio or Basel III leverage ratio ((E) / (F))	6.91	6.66
26	Applicable required consolidated leverage ratio or Basel III leverage ratio	3.00	3.00
27	Applicable required consolidated leverage buffer ratio or Basel III leverage buffer ratio	0.00	0.00
Consolidated leverage ratio or Basel III leverage ratio including deposits in Bank of Japan			
	Total exposures (F)	6,687,895	6,181,427
	Amount of deposits in Bank of Japan	1,325,843	1,161,366
	Total exposures including deposits in Bank of Japan (F')	8,013,739	7,342,794
	Consolidated leverage ratio or Basel III leverage ratio including deposits in Bank of Japan ((E) / (F'))	5.76	5.60
Disclosure of average values			
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)	6,687,895	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)	8,013,739	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))	6.91	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))	5.76	5.60

(Note) "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.

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

Not applicable.