

4. Securities (Non-Consolidated)**【Outstanding Balance】**

(¥ billions)

| | As of Jun.30, | | Increase/ (Decrease) | As of Mar.31, 2020 (B) | (A)–(B) |
|------------|---------------|----------|-------------------------|---------------------------|---------|
| | 2019 | 2020 (A) | | | |
| Securities | 1,271.5 | 1,394.1 | 122.6 | 1,298.0 | 96.0 |

5. Unrealized Gains (Losses) on Securities (Non-Consolidated)

(¥ billions)

| | As of Mar.31, 2020 | | | As of Jun.30, 2020 | | | |
|--|--------------------|------------------|-------------------|--------------------|---------|------------------|-------------------|
| | Net (B) | Unrealized gains | Unrealized losses | Net (A) | (A)–(B) | Unrealized gains | Unrealized losses |
| Unrealized gains (losses) on securities | 83.7 | 93.6 | 9.9 | 110.1 | 26.3 | 121.1 | 11.0 |
| Stocks | 81.9 | 82.1 | 0.2 | 110.1 | 28.2 | 110.3 | 0.1 |
| Bonds | 9.0 | 10.8 | 1.8 | 5.8 | (3.1) | 9.9 | 4.0 |
| Others | (7.2) | 0.6 | 7.8 | (5.9) | 1.2 | 0.9 | 6.8 |
| Nikkei stock average (¥) | | | 18,917 | 22,288 | | | |
| New 10-year Japanese government bond yield (%) | | | 0.005 | 0.030 | | | |

6. Disclosed claims under the Financial Reconstruction Law (Non-Consolidated)

(¥ billions)

| | As of Jun.30, | | Increase/ (Decrease) | As of Mar.31, 2020 (B) | (A)–(B) |
|---------------------------------------|---------------|----------|-------------------------|---------------------------|---------|
| | 2019 | 2020 (A) | | | |
| Bankrupt and quasi-bankrupt claims | 24.0 | 23.9 | (0.0) | 24.3 | (0.4) |
| Doubtful claims | 39.2 | 34.8 | (4.4) | 36.1 | (1.2) |
| Substandard claims | 8.8 | 12.0 | 3.2 | 9.5 | 2.5 |
| Total (a) | 72.0 | 70.9 | (1.1) | 70.0 | 0.8 |
| After partial direct write-offs (b) * | 59.0 | 57.7 | (1.3) | 56.9 | 0.7 |
| Normal claims | 6,760.3 | 7,143.1 | 382.8 | 6,842.8 | 300.3 |
| Total claims (c) | 6,832.4 | 7,214.0 | 381.6 | 6,912.9 | 301.1 |
| After partial direct write-offs (d) * | 6,819.4 | 7,200.9 | 381.4 | 6,899.8 | 301.0 |
| < Percentage of total claims > | | | | | (%) |
| (a) / (c) | 1.05 | 0.98 | (0.07) | 1.01 | (0.03) |
| (b) / (d) * | 0.86 | 0.80 | (0.06) | 0.82 | (0.02) |

*Partial direct write-offs have not been implemented. The figures as they would appear after partial direct write-offs are shown for reference.

Please be cautious this report is an English translation of the Japanese original. Please refer to the Japanese version for more information.