

Composition of Leverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

As of September 30, 2020

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Item	As of September 30, 2020	As of June 30, 2020
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	85,293,084	86,462,071
1a	1	Total assets reported in the consolidated balance sheet	87,785,453	89,757,920
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)		
1c	7	The 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	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	2,492,368	3,295,849
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	151,775	184,395
3		Total on-balance sheet exposures (a)	85,141,309	86,277,676
Exposures related to derivative transactions (2)				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	30,152	22,297
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	435,067	437,667
6		The amount of receivables arising from providing collateral, provided where deducted from the consolidated balance sheet pursuant to the operative accounting framework	-	-
7		The amount of deductions of receivables (out of those arising from providing cash variation margin) (-)	95,166	115,486
8		The 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		Adjusted effective notional amount of written credit derivatives	-	-
10		The amount of deductions from effective notional amount of written credit derivatives (-)	-	-
11	4	Total exposures related to derivative transactions (b)	370,053	344,479
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	112,956	974,525
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	558,062	486,633
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	671,018	1,461,158
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	4,841,262	4,861,486
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,769,343	1,805,115
19	6	Total exposures related to off-balance sheet transactions (d)	3,071,918	3,056,371
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,517,535	9,332,015
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	89,254,300	91,139,685
22		Leverage ratio on a consolidated basis ((e)/(f))	10.66%	10.23%
Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) (6)				
		Total exposures (f)	89,254,300	91,139,685
		The deposits with the Bank of Japan	18,961,023	19,991,652
		Total exposures (including the deposits with the Bank of Japan) (f')	108,215,324	111,131,337
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))	8.79%	8.39%