

Composition of Leverage Ratio Disclosure (Non-Consolidated)

The Norinchukin Bank

As of December 31,2020

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Item	As of December 31,2020	As of September 30,2020
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	86,376,849	85,135,010
1a	1	Total assets reported in the non-consolidated balance sheet	87,114,367	85,597,893
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (-)	737,518	462,882
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	133,234	114,912
3		Total on-balance sheet exposures (a)	86,243,614	85,020,097
Exposures related to derivative transactions (2)				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	45,004	30,152
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	433,564	435,067
6		The amount of receivables arising from providing collateral, provided where deducted from the non-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) (-)	147,539	95,166
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)	331,028	370,053
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	356,785	112,956
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	831,019	558,062
15		The exposures for agent repo transaction	-	-
16	5	The Total exposures related to repo transactions, etc. (c)	1,187,805	671,018
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	3,215,724	2,957,537
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	2,077,782	1,884,339
19	6	Total exposures related to off-balance sheet transactions (d)	1,137,942	1,073,198
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,616,382	9,478,741
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	88,900,391	87,134,368
22		Leverage ratio on a non-consolidated basis ((e)/(f))	10.81%	10.87%
Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6)				
		Total exposures (f)	88,900,391	87,134,368
		The deposits with the Bank of Japan	18,321,904	18,940,112
		Total exposures (including the deposits with the Bank of Japan) (f)	107,222,296	106,074,480
		Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) ((e)/(f))	8.96%	8.93%