

Composition of Leverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

As of September 30, 2021

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Item	As of September 30, 2021	As of June 30, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	81,676,825	85,443,098
1a	1	Total assets reported in the consolidated balance sheet	85,395,399	88,548,322
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) (-)	3,718,573	3,105,223
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	188,772	183,504
3		Total on-balance sheet exposures (a)	81,488,053	85,259,594
Exposures related to derivative transactions (2)				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	63,805	109,561
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	536,461	541,927
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) (-)	203,604	336,791
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)	396,662	314,697
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	3,819,456	3,425,205
13		The amount of deductions from the assets above (line 12) (-)	2,929,334	3,038,784
14		The exposures for counterparty credit risk for repo transactions, etc	856,394	737,117
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	1,746,515	1,123,538
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	5,225,770	5,247,306
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,701,495	1,804,433
19	6	Total exposures related to off-balance sheet transactions (d)	3,524,274	3,442,873
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,484,951	9,447,551
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	87,155,506	90,140,702
22		Leverage ratio on a consolidated basis ((e)/(f))	10.88%	10.48%
Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) (6)				
		Total exposures (f)	87,155,506	90,140,702
		The deposits with the Bank of Japan	22,734,049	19,769,871
		Total exposures (including the deposits with the Bank of Japan) (f)	109,889,555	109,910,574
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f))	8.63%	8.59%