

Composition of Leverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

As of December 31, 2021

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Item	As of December 31, 2021	As of September 30, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	83,550,682	81,676,825
1a	1	Total assets reported in the consolidated balance sheet	87,191,239	85,395,399
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) (-)	3,640,557	3,718,573
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	188,469	188,772
3		Total on-balance sheet exposures (a)	83,362,213	81,488,053
Exposures related to derivative transactions (2)				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	67,268	63,805
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	571,167	536,461
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) (-)	218,652	203,604
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)	419,783	396,662
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	4,189,114	3,819,456
13		The amount of deductions from the assets above (line 12) (-)	3,460,364	2,929,334
14		The exposures for counterparty credit risk for repo transactions, etc	878,352	856,394
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	1,607,101	1,746,515
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	5,373,091	5,225,770
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,757,883	1,701,495
19	6	Total exposures related to off-balance sheet transactions (d)	3,615,208	3,524,274
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,490,928	9,484,951
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	89,004,306	87,155,506
22		Leverage ratio on a consolidated basis ((e)/(f))	10.66%	10.88%
Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) (6)				
		Total exposures (f)	89,004,306	87,155,506
		The deposits with the Bank of Japan	19,630,915	22,734,049
		Total exposures (including the deposits with the Bank of Japan) (f)	108,635,221	109,889,555
		Leverage ratio on a consolidated basis (including the deposits with the Bank of Japan) ((e)/(f))	8.73%	8.63%