

Composition of Leverage Ratio Disclosure (Non-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	85,135,010	86,307,891
1a	1	Total assets reported in the non-consolidated balance sheet	85,597,893	87,649,623
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (-)	462,882	1,341,732
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	114,912	149,635
3		Total on-balance sheet exposures (a)	85,020,097	86,158,255
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 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) (-)	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	2,957,537	3,059,606
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,884,339	1,922,908
19	6	Total exposures related to off-balance sheet transactions (d)	1,073,198	1,136,697
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,478,741	9,292,871
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	87,134,368	89,100,591
22		Leverage ratio on a non-consolidated basis ((e)/(f))	10.87%	10.42%
Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6)				
		Total exposures (f)	87,134,368	89,100,591
		The deposits with the Bank of Japan	18,940,112	19,972,990
		Total exposures (including the deposits with the Bank of Japan) (f')	106,074,480	109,073,582
		Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))	8.93%	8.51%