

Composition of Leverage Ratio Disclosure (Non-Consolidated)

The Norinchukin Bank

As of June 30, 2021

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Item	As of June 30, 2021	As of March 31, 2021
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	85,213,083	84,753,357
1a	1	Total assets reported in the non-consolidated balance sheet	86,062,528	86,182,296
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (-)	849,444	1,428,938
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	111,748	109,713
3		Total on-balance sheet exposures (a)	85,101,335	84,643,644
Exposures related to derivative transactions (2)				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	109,561	47,089
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	541,927	566,637
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) (-)	336,791	579,102
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)	314,697	34,624
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	386,161	1,092,671
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	718,548	974,949
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	1,104,710	2,067,620
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	3,565,427	2,931,029
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	2,322,024	1,821,333
19	6	Total exposures related to off-balance sheet transactions (d)	1,243,403	1,109,695
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	9,399,335	9,137,974
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	87,764,146	87,855,585
22		Leverage ratio on a non-consolidated basis ((e)/(f))	10.70%	10.40%
Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6)				
		Total exposures (f)	87,764,146	87,855,585
		The deposits with the Bank of Japan	19,755,335	19,055,817
		Total exposures (including the deposits with the Bank of Japan) (f')	107,519,482	106,911,402
		Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) ((e)/(f'))	8.74%	8.54%