Composition of Leverage Ratio Disclosure (Non-Consolidated)

The Norinchukin Bank

Item blez (Tablez) template (T	As of December	31,2021			(In million yen, %)
1	line # on Basel III disclosure	line # on Basel III disclosure		December	As of September 30,2021
1a	On-balance sheet	exposures (1)			
1b 3	1		On-balance sheet exposures before deducting adjustment items	83,312,833	81,447,094
15 3 consolidated balance sheet (except adjustment items) (-) 1.204,435 1.204,43	1a	1	Total assets reported in the non-consolidated balance sheet	84,517,269	82,823,410
Total on-balance sheet exposures (a) 83,196,248 81 Exposures related to derivative transactions (2) 4 Replacement cost multiplied by 1.4 associated with derivatives transactions, etc. 67,268 5 Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc. 571,167 6 The amount of receivables arising from providing collateral, provided where deducted from the non-consolidated balance sheet pursuant to the operative accounting framework variation margin) (-) 7 The amount of deductions of receivables (out of those arising from providing cash variation margin) (-) 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 Exposures related to repo transactions (3) Exposures related to repo transactions (5) 12 The amount of deductions from the assets above (line 12) (-) 14 The exposures for counterparty credit risk for repo transactions, etc 849,018 15 The amount of deductions from the assets above (line 12) (-) 16 5 The Total exposures related to repo transactions, etc (c) 1,577,565 1 Exposures related to off-balance sheet transactions (d) 1,577,565 1 Exposures related to off-balance sheet transactions (d) 1,194,735 1 19 6 Total exposures related to off-balance sheet transactions (d) 1,194,735 1 Leverage ratio on a non-consolidated basis (5) 20 The amount of capital (Tier1 capital) (c) 9,440,221 9 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 86,388,332 84 Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6)	1b	3	•	1,204,435	1,376,315
Exposures related to derivative transactions (2) 4 Replacement cost multiplied by 1.4 associated with derivatives transactions, etc. 67,268 5 Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc. 571,167 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) (-) 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 (-) 110 The amount of deductions from effective notional amount of written credit derivatives (-) 111 4 Total exposures related to derivative transactions (b) 419,783 Exposures related to repo transactions (3) 122 The amount of assets related to repo transactions, etc 728,547 133 The amount of deductions from the assets above (line 12) (-) 144 The exposures for counterparty credit risk for repo transactions, etc 849,018 15 The exposures for agent repo transaction 16 5 The Total exposures related to repo transactions, etc. (c) 1,577,565 1 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions (d) 1,194,735 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 1,931,251 19 6 Total exposures related to off-balance sheet transactions (d) 1,194,735 1 Exposures related to off-balance sheet transactions (d) 1,194,735 1 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 1,931,251 1 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 1,931,251 1 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 1,941,735 1 The amount of adjustments for conversion in rel	2	7	The amount of adjustment items pertaining to Tier1 capital (-)	116,585	115,131
4 Replacement cost multiplied by 1.4 associated with derivatives transactions, etc. 5 Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc. 571,167 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) (-) 8 The amount of elient-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 Exposures related to repo transactions (3) Exposures related to repo transactions (3) The amount of assets related to repo transactions, etc 728,547 13 The amount of deductions from the assets above (line 12) (-) 14 The exposures for agent repo transaction 15 The exposures for agent repo transaction 16 5 The Total exposures related to repo transactions, etc 849,018 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions (1) 1,577,565 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (1) 1,194,735 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (1) 1,194,735 18 The amount of capital (Tier1 capital) (e) 9,440,221 9 Adjusted effective notional amount of off-balance sheet transactions (4) 1,194,735 10 The amount of capital (Tier1 capital) (e) 9,440,221 11 8 Total exposures ((a)+(b)+(c)+(d)) (f) 86,388,332 12 Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) 15 Total exposures (f)	3		Total on-balance sheet exposures (a)	83,196,248	81,331,962
5 Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc. 571,167 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) (-) 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 Exposures related to repo transactions (3) 12 The amount of assets related to repo transactions, etc 728,547 13 The amount of deductions from the assets above (line 12) (-) 14 The exposures for counterparty credit risk for repo transactions, etc 849,018 15 The exposures for agent repo transaction 16 5 The Total exposures related to repo transactions 17 Notional amount of off-balance sheet transactions (-) 1,577,565 1 Exposures related to off-balance sheet transactions (4) 17 Notional amount of adjustments for conversion in relation to off-balance sheet transactions (-) 1,931,251 1 Po 6 Total exposures related to off-balance sheet transactions (d) 1,194,735 1 Leverage ratio on a non-consolidated basis (5) 20 The amount of capital (Tierl capital) (c) 9,440,221 9 The amount of capital (Tierl capital) (c) 9,440,221 9 Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6)	Exposures relate	d to derivative tra	ansactions (2)		
The amount of receivables arising from providing collateral, provided where deducted from the non-consolidated balance sheet pursuant to the operative accounting framework The amount of deductions of receivables (out of those arising from providing cash variation margin) (-) 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 (-) Adjusted effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives (-) The amount of deductions from effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives The amount of deductions from the assets above (line 12) (-) The amount of deductions from the assets above (line 12) (-) The amount of deductions from the assets above (line 12) (-) The amount of deductions from the assets above (line 12) (-) The exposures for counterparty credit risk for repo transactions, etc 440,18 The exposures for agent repo transaction The exposures for agent repo transaction The exposures related to off-balance sheet transaction The Total exposures related to repo transactions The Total exposures related to repo transactions The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balanc	4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	67,268	63,805
from the non-consolidated balance sheet pursuant to the operative accounting framework The amount of deductions of receivables (out of those arising from providing cash variation margin) (-) 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 Exposures related to repo transactions (3) Exposures related to repo transactions (a) 12 The amount of deductions from the assets above (line 12) (-) 14 The exposures for counterparty credit risk for repo transactions, etc 849,018 15 The exposures for agent repo transaction 16 5 The Total exposures related to repo transactions, etc. (c) 1,577,565 1 Exposures related to off-balance sheet transactions (4) Notional amount of off-balance sheet transactions (d) 1,1931,251 1 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 1,931,251 1 Leverage ratio on a non-consolidated basis (5) 20 The amount of capital (Tierl capital) (c) 9,440,221 9 21 8 Total exposures (a) (b) (c) (d) (f) 10,92% Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6)	5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	571,167	536,461
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 (-) Adjusted effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives The amount of assets related to derivative transactions (b) 419,783 Exposures related to repo transactions (3) The amount of assets related to repo transactions, etc The amount of deductions from the assets above (line 12) (-) The exposures for agent repo transaction, etc The exposures for agent repo transaction, etc The exposures for agent repo transaction The exposures for agent repo transaction, etc. (c) The exposures related to off-balance sheet transactions (4) The amount of off-balance sheet transactions (4) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of capital (Tierl capital) (c) The amount of capital (Tierl capital) (c) P440,221 The amount of capital (Tierl capital) (c) The amount of agital (Tierl capital) (c) P540,250 The amount of capital (Tierl capital) (c) P640,260 The amount of capital (Tierl capital) (c) P640,260 The amount of capital (Tierl capital) (c) P750,560 Total exposures (a) +(b)+(c)+(d) (b) Total exposures (c)	6			-	-
acting as clearing member is not obliged to make any indemnification (-) Adjusted effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives The amount of deductions from effective notional amount of written credit derivatives The amount of deductions from the assets observed to report ansactions (b) Adjusted effective notional amount of written credit derivatives The amount of deductions from the assets observed to report ansactions (b) The amount of deductions from the assets above (line 12) (-) The amount of deductions from the assets above (line 12) (-) The exposures for agent report ansactions, etc The exposures for agent report ansactions, etc The exposures for agent report ansactions, etc. (c) The Total exposures related to report ansactions, etc. (c) The Total exposures related to report ansactions The Total exposures related to report ansactions The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of apital (Tierl capital) (e) The amount of capital (Tierl capital) (e) The amount of capital (Tierl capital) (e) Leverage ratio on a non-consolidated basis (s) Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6)	7			218,652	203,604
10	8				
10 (-) 11 4 Total exposures related to derivative transactions (b) 419,783	9		Adjusted effective notional amount of written credit derivatives	-	-
Exposures related to repo transactions (3) The amount of assets related to repo transactions, etc The amount of deductions from the assets above (line 12) (-) The exposures for counterparty credit risk for repo transactions, etc 849,018 The exposures for agent repo transaction The exposures related to repo transactions, etc 15 The exposures related to repo transactions, etc. (c) 1,577,565 Exposures related to off-balance sheet transactions (4) The amount of off-balance sheet transactions The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 19 6 Total exposures related to off-balance sheet transactions (d) 1,194,735 Leverage ratio on a non-consolidated basis (5) The amount of capital (Tierl capital) (e) 20 The amount of capital (Tierl capital) (e) 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 86,388,332 84 22 Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6)	10			-	-
The amount of assets related to repo transactions, etc 13 The amount of deductions from the assets above (line 12) (-) 14 The exposures for counterparty credit risk for repo transactions, etc 849,018 15 The exposures for agent repo transaction 16 5 The Total exposures related to repo transactions, etc. (c) 1,577,565 1 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 19 6 Total exposures related to off-balance sheet transactions (d) 1,194,735 1 Leverage ratio on a non-consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 22 Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6)	11	4	Total exposures related to derivative transactions (b)	419,783	396,662
The amount of deductions from the assets above (line 12) (-) The exposures for counterparty credit risk for repo transactions, etc The exposures for agent repo transaction The exposures related to repo transactions, etc. (c) The Total exposures related to repo transactions, etc. (c) The Total exposures related to repo transactions, etc. (c) The Total exposures related to repo transactions, etc. (c) The amount of off-balance sheet transactions The amount of off-balance sheet transactions The amount of adjustments for conversion in relation to off-balance sheet transactions (-) The amount of adjustments for conversion in relation to off-balance sheet transactions (-) Total exposures related to off-balance sheet transactions (d) The amount of capital (Tier1 capital) (e) The amount of capital (Tier1 capital) (e) Total exposures ((a)+(b)+(c)+(d)) (f) Everage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Total exposures (f) Total exposures (f)	Exposures related	d to repo transact	ions (3)		
The exposures for counterparty credit risk for repo transactions, etc The exposures for agent repo transaction The exposures related to repo transactions, etc. (c) The Total exposures related to repo transactions, etc. (c) The Total exposures related to repo transactions, etc. (c) The Total exposures related to repo transactions, etc. (c) The Total exposures related to repo transactions, etc. (c) The Total exposures related to repo transactions etc. The amount of off-balance sheet transactions The amount of adjustments for conversion in relation to off-balance sheet transactions (-) Total exposures related to off-balance sheet transactions (d) The amount of capital (Tier1 capital) The amount of capital (Tier1 capital) The amount of capital (Tier1 capital) Total exposures ((a)+(b)+(c)+(d)) Total exposures ((a)+(b)+(c)+(d)) Total exposures (f) Total exposures (f) Total exposures (f)	12		The amount of assets related to repo transactions, etc	728,547	889,960
The exposures for agent repo transaction 16 5 The Total exposures related to repo transactions, etc. (c) 1,577,565 1 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions 3,125,986 3 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 1,931,251 1 19 6 Total exposures related to off-balance sheet transactions (d) 1,194,735 1 Leverage ratio on a non-consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 9,440,221 9 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 86,388,332 84 22 Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6)	13		The amount of deductions from the assets above (line 12) (-)	-	-
The Total exposures related to repo transactions, etc. (c) 1,577,565 1 Exposures related to off-balance sheet transactions (4) 17 Notional amount of off-balance sheet transactions 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 19 6 Total exposures related to off-balance sheet transactions (d) 1,194,735 1 Leverage ratio on a non-consolidated basis (5) 20 The amount of capital (Tierl capital) (e) 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 22 Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Total exposures (f) 86,388,332 84	14		The exposures for counterparty credit risk for repo transactions, etc	849,018	845,717
Exposures related to off-balance sheet transactions (4)	15		The exposures for agent repo transaction		
Notional amount of off-balance sheet transactions 18 The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 1,931,251 1 19 6 Total exposures related to off-balance sheet transactions (d) 1,194,735 1 Leverage ratio on a non-consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 9,440,221 9 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 86,388,332 84 22 Leverage ratio on a non-consolidated basis ((e)/(f)) 10,92% Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Total exposures (f) 86,388,332 84	16	5	The Total exposures related to repo transactions, etc. (c)	1,577,565	1,735,677
The amount of adjustments for conversion in relation to off-balance sheet transactions (-) 1,931,251 1 19 6 Total exposures related to off-balance sheet transactions (d) 1,194,735 1 Leverage ratio on a non-consolidated basis (5) 20 The amount of capital (Tier1 capital) (e) 9,440,221 9 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 22 Leverage ratio on a non-consolidated basis ((e)/(f)) 10,926 Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Total exposures (f) 86,388,332 84	Exposures related	d to off-balance sl	neet transactions (4)		
19 6 Total exposures related to off-balance sheet transactions (d) 1,194,735 1 Leverage ratio on a non-consolidated basis (5) 20 The amount of capital (Tierl capital) (e) 9,440,221 9 21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 86,388,332 84 22 Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Total exposures (f) 86,388,332 84	17		Notional amount of off-balance sheet transactions	3,125,986	3,054,356
Leverage ratio on a non-consolidated basis (5) 20	18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,931,251	1,866,867
20	19	6	Total exposures related to off-balance sheet transactions (d)	1,194,735	1,187,488
21 8 Total exposures ((a)+(b)+(c)+(d)) (f) 86,388,332 84 22 Leverage ratio on a non-consolidated basis ((e)/(f)) 10.92% Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Total exposures (f) 86,388,332 84	Leverage ratio or	n a non-consolidat	ted basis (5)	L	
22 Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Total exposures (f) 86,388,332 84	20		The amount of capital (Tier1 capital) (e)	9,440,221	9,437,301
22 Leverage ratio on a non-consolidated basis ((e)/(f)) Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Total exposures (f) 86,388,332 84	21	8	Total exposures $((a)+(b)+(c)+(d))$ (f)	86,388,332	84,651,792
Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) (6) Total exposures (f) 86,388,332 84	22			10.92%	11.14%
	Leverage ratio or	n a non-consolidat			
The deposits with the Bank of Innan 10.612.026 22				86,388,332	84,651,792
The deposits with the Bank of Japan 19,013,020 22			The deposits with the Bank of Japan	19,613,026	22,716,530
Total exposures (including the deposits with the Bank of Japan) (f) 106,001,359 107			Total exposures (including the deposits with the Bank of Japan) (f)	106,001,359	107,368,322
Leverage ratio on a non-consolidated basis (including the deposits with the Bank of Japan) $((e)/(f))$ 8.90%				8.90%	8.78%