

Composition of Leverage Ratio Disclosure (Non-Consolidated)

The Norinchukin Bank

As of September 30, 2019

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Item	As of September 30, 2019	As of June 30, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	106,026,880	106,148,729
1a	1	Total assets reported in the non-consolidated balance sheet	106,479,721	106,833,350
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (-)	452,840	684,620
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	154,156	150,498
3		Total on-balance sheet exposures (a)	105,872,724	105,998,231
Exposures related to derivative transactions (2)				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	40,429	120,139
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	807,935	780,579
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) (-)	166,309	55,360
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)	682,055	845,359
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	60,365	77,601
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	560,593	698,775
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	620,959	776,376
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	3,147,603	3,028,592
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	2,012,910	1,870,930
19	6	Total exposures related to off-balance sheet transactions (d)	1,134,692	1,157,661
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	8,988,819	8,792,421
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	108,310,431	108,777,628
22		Leverage ratio on a non-consolidated basis ((e)/(f))	8.29%	8.08%