

Composition of Leverage Ratio Disclosure (Non-Consolidated)

The Norinchukin Bank

As of March 31, 2019

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Item	As of March 31, 2019	As of December 31, 2018
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	103,767,895	
1a	1	Total assets reported in the non-consolidated balance sheet	104,176,806	
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (-)	408,910	
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	151,812	
3		Total on-balance sheet exposures (a)	103,616,083	
Exposures related to derivative transactions (2)				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	47,257	
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	765,719	
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) (-)	155,688	
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)	657,288	
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	89,766	
13		The amount of deductions from the assets above (line 12) (-)	-	
14		The exposures for counterparty credit risk for repo transactions, etc	654,497	
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	744,264	
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	2,796,376	
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,716,492	
19	6	Total exposures related to off-balance sheet transactions (d)	1,079,883	
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,449,856	
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	106,097,519	
22		Leverage ratio on a non-consolidated basis ((e)/(f))	7.96%	