

Composition of Leverage Ratio Disclosure (Non-Consolidated)

The Norinchukin Bank

As of December 31, 2019

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Item	As of December 31, 2019	As of September 30, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	107,444,949	106,026,880
1a	1	Total assets reported in the non-consolidated balance sheet	107,888,260	106,479,721
1b	3	The amount of assets that are deducted from the total assets reported in the non-consolidated balance sheet (except adjustment items) (-)	443,311	452,840
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	133,915	154,156
3		Total on-balance sheet exposures (a)	107,311,033	105,872,724
Exposures related to derivative transactions (2)				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	59,795	40,429
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	822,237	807,935
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) (-)	242,998	166,309
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)	639,034	682,055
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	130,498	60,365
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	697,942	560,593
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	828,441	620,959
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	2,843,841	3,147,603
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,815,095	2,012,910
19	6	Total exposures related to off-balance sheet transactions (d)	1,028,746	1,134,692
Leverage ratio on a non-consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,958,783	8,988,819
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	109,807,255	108,310,431
22		Leverage ratio on a non-consolidated basis ((e)/(f))	8.15%	8.29%