

Composition of Leverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

As of March 31, 2016

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table 2) (※)	Corresponding line # on Basel III disclosure template (Table 1) (※)	Item	As of March 31, 2016	As of March 31, 2015
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	97,176,350	92,791,953
1a	1	Total assets reported in the consolidated balance sheet	101,182,920	94,549,729
1b	2	The amount of assets of subsidiaries that are not included in the scope of the leverage ratio on a consolidated basis (-)	/	/
1c	7	The amount of assets of subsidiaries that are included in the scope of the leverage ratio on a consolidated basis (except those included in the total assets reported in the consolidated balance sheet)	—	—
1d	3	The amount of assets that are deducted from the total assets reported in the consolidated balance sheet (except adjustment items) (-)	4,006,570	1,757,776
2	7	The amount of adjustment items pertaining to Tier 1 capital (-)	94,738	67,676
3		Total on-balance sheet exposures (a)	97,081,611	92,724,276
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	286,507	26,596
5		Add-on amount associated with derivatives transactions, etc.	354,424	232,988
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	305,999	471,052
6		The amount of receivables arising from providing cash margin, provided where deducted from the 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)	946,932	730,636
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	2,102,009	193,894
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc	478,305	411,739
15		The exposures for agent repo transaction	/	/
16	5	The Total exposures related to repo transactions, etc. (c)	2,580,315	605,633
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	3,087,439	2,673,385
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,327,908	1,211,217
19	6	Total exposures related to off-balance sheet transactions (d)	1,759,530	1,462,167
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier 1 capital) (e)	6,293,257	5,811,100
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	102,368,389	95,522,715
22		Leverage ratio on a consolidated basis ((e)/(f))	6.14%	6.08%

(※) Corresponding line # on Basel III disclosure template refers to that in Table 1 and Table 2 in the rule text of “Basel III leverage ratio framework and disclosure requirements” published by the Basel Committee on Banking Supervision on January 12, 2014. (<http://www.bis.org/publ/bcbs270.pdf>)