

Composition of Leverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

As of June 30, 2019

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2)	Corresponding line # on Basel III disclosure template (Table1)	Item	As of June 30, 2019	As of March 31, 2019
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	106,320,458	103,946,107
1a	1	Total assets reported in the consolidated balance sheet	108,616,591	105,953,925
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) (-)	2,296,133	2,007,818
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	194,633	197,315
3		Total on-balance sheet exposures (a)	106,125,825	103,748,791
Exposures related to derivative transactions (2)				
4		Replacement cost multiplied by 1.4 associated with derivatives transactions, etc.	120,139	47,257
5		Potential future exposure multiplied by 1.4 associated with derivatives transactions, etc.	780,579	765,719
6		The amount of receivables arising from providing collateral, 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) (-)	55,360	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)	845,359	657,288
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	77,601	89,766
13		The amount of deductions from the assets above (line 12) (-)	-	-
14		The exposures for counterparty credit risk for repo transactions, etc	698,775	654,497
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	776,376	744,264
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	4,550,836	4,294,725
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,763,514	1,638,657
19	6	Total exposures related to off-balance sheet transactions (d)	2,787,321	2,656,067
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	8,830,995	8,489,855
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	110,534,882	107,806,412
22		Leverage ratio on a consolidated basis ((e)/(f))	7.98%	7.87%