

Composition of Leverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

As of June 30, 2016

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2) (*)	Corresponding line # on Basel III disclosure template (Table1) (*)	Item	As of June 30, 2016	As of March 31, 2016
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	100,069,477	97,176,350
1a	1	Total assets reported in the consolidated balance sheet	102,739,200	101,182,920
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) (-)	2,669,723	4,006,570
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	94,221	94,738
3		Total on-balance sheet exposures (a)	99,975,256	97,081,611
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	869,993	286,507
5		Add-on amount associated with derivatives transactions, etc.	368,268	354,424
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	330,168	305,999
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)	1,568,430	946,932
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	139,771	2,102,009
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc	589,090	478,305
15		The exposures for agent repo transaction	/	/
16	5	The Total exposures related to repo transactions, etc. (c)	728,861	2,580,315
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	3,299,022	3,087,439
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,479,470	1,327,908
19	6	Total exposures related to off-balance sheet transactions (d)	1,819,551	1,759,530
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	6,325,847	6,293,257
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	104,092,100	102,368,389
22		Leverage ratio on a consolidated basis ((e)/(f))	6.07%	6.14%

(*) 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>)