

Composition of Leverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

As of June 30, 2017

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2) (*)	Corresponding line # on Basel III disclosure template (Table1) (*)	Item	As of June 30, 2017	As of March 31, 2017
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	110,205,248	105,152,671
1a	1	Total assets reported in the consolidated balance sheet	112,302,355	107,062,747
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) (-)	2,097,107	1,910,076
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	115,389	112,915
3		Total on-balance sheet exposures (a)	110,089,859	105,039,756
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	123,292	314,857
5		Add-on amount associated with derivatives transactions, etc.	245,136	428,062
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	521,480	154,189
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)	889,909	897,109
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	148,960	118,494
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc	451,341	486,837
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	600,302	605,332
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	3,636,291	3,333,877
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,592,341	1,390,219
19	6	Total exposures related to off-balance sheet transactions (d)	2,043,949	1,943,657
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	6,635,141	6,489,114
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	113,624,020	108,485,856
22		Leverage ratio on a consolidated basis ((e)/(f))	5.83%	5.98%

(*) 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/bcb270.pdf>)