

Composition of Leverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

As of June 30, 2018

(In million yen, %)

Corresponding line # on Basel III disclosure template (Table2) (*)	Corresponding line # on Basel III disclosure template (Table1) (*)	Item	As of June 30, 2018	As of March 31, 2018
On-balance sheet exposures (1)				
1		On-balance sheet exposures before deducting adjustment items	104,888,002	102,618,948
1a	1	Total assets reported in the consolidated balance sheet	107,678,855	104,927,769
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) (-)	2,790,853	2,308,820
2	7	The amount of adjustment items pertaining to Tier1 capital (-)	150,107	147,928
3		Total on-balance sheet exposures (a)	104,737,894	102,471,020
Exposures related to derivative transactions (2)				
4		Replacement cost associated with derivatives transactions, etc.	271,944	487,036
5		Add-on amount associated with derivatives transactions, etc.	306,122	442,777
		The amount of receivables arising from providing cash margin in relation to derivatives transactions, etc.	328,148	141,765
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)	906,215	1,071,579
Exposures related to repo transactions (3)				
12		The amount of assets related to repo transactions, etc	554,054	89,463
13		The amount of deductions from the assets above (line 12) (-)	—	—
14		The exposures for counterparty credit risk for repo transactions, etc	514,427	599,252
15		The exposures for agent repo transaction		
16	5	The Total exposures related to repo transactions, etc. (c)	1,068,481	688,716
Exposures related to off-balance sheet transactions (4)				
17		Notional amount of off-balance sheet transactions	4,233,025	3,848,872
18		The amount of adjustments for conversion in relation to off-balance sheet transactions (-)	1,773,031	1,527,861
19	6	Total exposures related to off-balance sheet transactions (d)	2,459,993	2,321,011
Leverage ratio on a consolidated basis (5)				
20		The amount of capital (Tier1 capital) (e)	6,421,421	6,432,621
21	8	Total exposures ((a)+(b)+(c)+(d)) (f)	109,172,585	106,552,327
22		Leverage ratio on a consolidated basis ((e)/(f))	5.88%	6.03%

(*) 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/bcbst270.pdf>)