

Key metrics (Consolidated)

The Norinchukin Bank

As of June 30, 2018

(millions of yen, %)

KMI : Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of June 30, 2018	As of March 31, 2018	As of December 31, 2017	As of September 30, 2017	As of June 30, 2017
Available capital						
1	Common Equity Tier 1 capital (CET1)	6,417,858	6,430,858	6,700,450	6,683,204	6,623,784
2	Tier 1 capital	6,421,421	6,432,621	6,710,008	6,693,691	6,635,141
3	Total capital	7,934,957	7,946,110	8,417,246	8,401,604	8,333,805
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	35,357,539	33,810,329	38,049,291	35,681,820	34,627,288
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	18.15%	19.02%	17.60%	18.72%	19.12%
6	Tier 1 capital ratio	18.16%	19.02%	17.63%	18.75%	19.16%
7	Total capital ratio	22.44%	23.50%	22.12%	23.54%	24.06%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement	1.87%	1.87%	1.25%	1.25%	1.25%
9	Countercyclical buffer requirement	0.01%	0.00%	0.00%	0.00%	0.00%
10	Bank G-SIB/D-SIB additional requirements	0.37%	0.37%	0.25%	0.25%	0.25%
11	Total of bank CET1 specific buffer requirements	2.26%	2.25%	1.50%	1.50%	1.50%
12	CET1 available after meeting the bank's minimum capital requirements	12.16%	13.02%	11.63%	12.75%	13.16%
Leverage ratio(consolidated)						
13	Total exposures	109,172,585	106,552,327	115,024,404	114,645,763	113,624,020
14	Leverage ratio	5.88%	6.03%	5.83%	5.83%	5.83%
Liquidity Coverage Ratio(consolidated)						
15	Total HQLA allowed to be included in the calculation	36,255,368	35,326,846	36,412,857	37,230,666	36,748,317
16	Net cash outflows	8,050,118	5,810,850	6,100,928	6,643,212	7,696,192
17	Liquidity coverage ratio	450.3%	607.9%	596.8%	560.4%	477.4%