

Key metrics (Consolidated)

The Norinchukin Bank

As of September 30, 2018

(millions of yen, %)

KM1 : Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of September 30, 2018	As of June 30, 2018	As of March 31, 2018	As of December 31, 2017	As of September 30, 2017
Available capital						
1	Common Equity Tier 1 capital (CET1)	6,345,761	6,417,858	6,430,858	6,700,450	6,683,204
2	Tier 1 capital	6,348,609	6,421,421	6,432,621	6,710,008	6,693,691
3	Total capital	7,862,140	7,934,957	7,946,110	8,417,246	8,401,604
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	38,164,507	35,357,539	33,810,329	38,049,291	35,681,820
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	16.62%	18.15%	19.02%	17.60%	18.72%
6	Tier 1 capital ratio	16.63%	18.16%	19.02%	17.63%	18.75%
7	Total capital ratio	20.60%	22.44%	23.50%	22.12%	23.54%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement	1.87%	1.87%	1.87%	1.25%	1.25%
9	Countercyclical buffer requirement	0.01%	0.01%	0.00%	0.00%	0.00%
10	Bank G-SIB/D-SIB additional requirements	0.37%	0.37%	0.37%	0.25%	0.25%
11	Total of bank CET1 specific buffer requirements	2.26%	2.26%	2.25%	1.50%	1.50%
12	CET1 available after meeting the bank's minimum capital requirements	10.63%	12.16%	13.02%	11.63%	12.75%
Leverage ratio(consolidated)						
13	Total exposures	109,606,913	109,172,585	106,552,327	115,024,404	114,645,763
14	Leverage ratio	5.79%	5.88%	6.03%	5.83%	5.83%
Liquidity Coverage Ratio(consolidated)						
15	Total HQLA allowed to be included in the calculation	33,838,080	36,255,368	35,326,846	36,412,857	37,230,666
16	Net cash outflows	7,639,894	8,050,118	5,810,850	6,100,928	6,643,212
17	Liquidity coverage ratio	442.9%	450.3%	607.9%	596.8%	560.4%