

Key metrics (Non-Consolidated)

The Norinchukin Bank

As of September 30, 2019

(millions of yen, %)

KM1 : Key metrics(Non-Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of September 30, 2019	As of June 30, 2019	As of March 31, 2019	As of December 31, 2018	As of September 30, 2018
Available capital						
1	Common Equity Tier 1 capital (CET1)	7,660,193	7,463,856	7,121,291	6,126,627	6,301,106
2	Tier 1 capital	8,988,819	8,792,421	8,449,856	6,138,220	6,312,065
3	Total capital	8,989,745	8,793,347	8,450,784	7,651,535	7,825,368
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	41,905,072	41,158,063	42,543,621	36,939,089	37,536,228
Capital ratio (Non-consolidated)						
5	Common Equity Tier 1 capital ratio	18.27%	18.13%	16.73%	16.58%	16.78%
6	Tier 1 capital ratio	21.45%	21.36%	19.86%	16.61%	16.81%
7	Total capital ratio	21.45%	21.36%	19.86%	20.71%	20.84%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement					
9	Countercyclical buffer requirement					
10	Bank G-SIB/D-SIB additional requirements					
11	Total of bank CET1 specific buffer requirements					
12	CET1 available after meeting the bank's minimum capital requirements					
Leverage ratio(Non-consolidated)						
13	Total exposures	108,310,431	108,777,628	106,097,519		
14	Leverage ratio	8.29%	8.08%	7.96%		
Liquidity Coverage Ratio(Non-consolidated)						
15	Total HQLA allowed to be included in the calculation	27,620,064	26,300,626	26,396,317	30,028,554	33,838,080
16	Net cash outflows	6,735,251	8,084,350	6,846,629	7,174,397	7,521,235
17	Liquidity coverage ratio	410.0%	325.3%	385.5%	418.5%	449.9%