

Key metrics (Consolidated)

The Norinchukin Bank

As of March 31, 2019

(millions of yen, %)

KMI : Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of March 31, 2019	As of December 31, 2018	As of September 30, 2018	As of June 30, 2018	As of March 31, 2018
Available capital						
1	Common Equity Tier 1 capital (CET1)	7,170,512	6,173,674	6,345,761	6,417,858	6,430,858
2	Tier 1 capital	8,489,855	6,176,318	6,348,609	6,421,421	6,432,621
3	Total capital	8,491,048	7,689,892	7,862,140	7,934,957	7,946,110
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	43,200,202	37,605,735	38,164,507	35,357,539	33,810,329
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	16.59%	16.41%	16.62%	18.15%	19.02%
6	Tier 1 capital ratio	19.65%	16.42%	16.63%	18.16%	19.02%
7	Total capital ratio	19.65%	20.44%	20.60%	22.44%	23.50%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement	2.50%	1.87%	1.87%	1.87%	1.87%
9	Countercyclical buffer requirement	0.05%	0.03%	0.01%	0.01%	0.00%
10	Bank G-SIB/D-SIB additional requirements	0.50%	0.37%	0.37%	0.37%	0.37%
11	Total of bank CET1 specific buffer requirements	3.05%	2.28%	2.26%	2.26%	2.25%
12	CET1 available after meeting the bank's minimum capital requirements	11.65%	10.42%	10.63%	12.16%	13.02%
Leverage ratio(consolidated)						
13	Total exposures	107,806,412	107,621,157	109,606,913	109,172,585	106,552,327
14	Leverage ratio	7.87%	5.73%	5.79%	5.88%	6.03%
Liquidity Coverage Ratio(consolidated)						
15	Total HQLA allowed to be included in the calculation	26,396,317	30,028,554	33,838,080	36,255,368	35,326,846
16	Net cash outflows	6,976,802	7,311,995	7,639,894	8,050,118	5,810,850
17	Liquidity coverage ratio	378.3%	410.6%	442.9%	450.3%	607.9%