Key metrics（Consolidated）

The Norinchukin Bank

As of September 30,2020 (millions of yen, %)

KM1 : Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of September 30, 2020	As of June 30, 2020	As of March 31, 2020	As of December 31, 2019	As of September 30, 2019
Available capital						
1	Common Equity Tier 1 capital (CET1)	8,199,179	8,013,767	7,280,744	7,683,095	7,710,821
2	Tier 1 capital	9,517,535	9,332,015	8,599,098	9,000,775	9,030,405
3	Total capital	9,518,666	9,333,132	8,600,374	9,002,104	9,031,680
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	39,898,551	39,920,846	37,344,929	41,898,162	42,603,974
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	20.55%	20.07%	19.49%	18.33%	18.09%
6	Tier 1 capital ratio	23.85%	23.37%	23.02%	21.48%	21.19%
7	Total capital ratio	23.85%	23.37%	23.02%	21.48%	21.19%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.00%	0.00%	0.00%	0.04%	0.04%
10	Bank G-SIB/D-SIB additional requirements	0.50%	0.50%	0.50%	0.50%	0.50%
11	Total of bank CET1 specific buffer requirements	3.00%	3.00%	3.00%	3.04%	3.04%
12	CET1 available after meeting the bank's minimum capital requirements	15.85%	15.37%	14.99%	13.48%	13.19%
Leverage ratio(consolidated)						
13	Total exposures	89,254,300	91,139,685	106,880,952	111,750,828	110,166,335
14	Leverage ratio	10.66%	10.23%	8.04%	8.05%	8.19%
Liquidity Coverage Ratio(consolidated)						
15	Total HQLA allowed to be included in the calculation	28,855,718	28,002,569	26,876,938	26,893,874	27,620,064
16	Net cash outflows	8,312,569	8,623,796	7,101,631	7,023,080	6,870,058
17	Liquidity coverage ratio	347.1%	324.7%	378.4%	382.9%	402.0%