Key metrics (Consolidated)

Liquidity coverage ratio

17

The Norinchukin Bank

As of Ma	rch 31,2021				(mil	lions of yen, %
KM1:Key	metrics(Consolidated)				<u> </u>	•
Basel III		a	b	С	d	e
Template		As of	As of	As of	As of	As of
No.		March 31,	December 31,	September 30,	June 30,	March 31,
		2021	2020	2020	2020	2020
Available	capital					
1	Common Equity Tier 1 capital (CET1)	7,872,451	8,341,119	8,199,179	8,013,767	7,280,744
2	Tier 1 capital	9,189,403	9,657,855	9,517,535	9,332,015	8,599,098
3	Total capital	9,190,599	9,659,003	9,518,666	9,333,132	8,600,374
Risk-weig	hted assets					
4	Total risk-weighted assets (RWA)	39,622,427	40,682,084	39,898,551	39,920,846	37,344,929
Capital rat	tio (consolidated)				1	
5	Common Equity Tier 1 capital ratio	19.86%	20.50%	20.55%	20.07%	19.49%
6	Tier 1 capital ratio	23.19%	23.73%	23.85%	23.37%	23.02%
7	Total capital ratio	23.19%	23.74%	23.85%	23.37%	23.02%
Additional	CET1 buffer requirements as a percentage of I	RWA		l		
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%	0.00%	0.00%
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%	3.00%	3.00%
12	CET1 available after meeting the bank's minimum capital requirements	15.19%	15.74%	15.85%	15.37%	14.99%
Leverage 1	ratio(consolidated)					
13	Total exposures	90,116,680	91,064,998	89,254,300	91,139,685	106,880,952
14	Leverage ratio	10.19%	10.60%	10.66%	10.23%	8.04%
Liquidity (Coverage Ratio(consolidated)	1			· ·	
15	Total HQLA allowed to be included in the calculation	27,477,326	28,097,281	28,855,718	28,002,569	26,876,938
16	Net cash outflows	7,564,711	8,692,675	8,312,569	8,623,796	7,101,631
		1			1	•

363.2%

323.2%

347.1%

378.4%

324.7%