Key metrics (Consolidated)

The Norinchukin Bank

As of June 30,2021 (millions of yen, %)

As of June 30,2021 (millions of yen, %)						
KM1: Key metrics(Consolidated)						
Basel III		a	b	c	d	e
Template		As of	As of	As of	As of	As of
No.		June 30,	March 31,	December 31,	September 30,	June 30,
		2021	2021	2020	2020	2020
Available	<u> </u>	T			T T	
1	Common Equity Tier 1 capital (CET1)	8,130,614	7,872,451	8,341,119	8,199,179	8,013,767
2	Tier 1 capital	9,447,551	9,189,403	9,657,855	9,517,535	9,332,015
3	Total capital	9,448,777	9,190,599	9,659,003	9,518,666	9,333,132
Risk-weigl	hted assets					
4	Total risk-weighted assets (RWA)	38,719,277	39,622,427	40,682,084	39,898,551	39,920,846
Capital rat	io (consolidated)					
5	Common Equity Tier 1 capital ratio	20.99%	19.86%	20.50%	20.55%	20.07%
6	Tier 1 capital ratio	24.40%	23.19%	23.73%	23.85%	23.37%
7	Total capital ratio	24.40%	23.19%	23.74%	23.85%	23.37%
Additional	CET1 buffer requirements as a percentage of I	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%	0.00%	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	16.40%	15.19%	15.74%	15.85%	15.37%
Leverage r	ratio(consolidated)					
13	Total exposures	90,140,702	90,116,680	91,064,998	89,254,300	91,139,685
14	Leverage ratio	10.48%	10.19%	10.60%	10.66%	10.23%
Liquidity (Coverage Ratio(consolidated)					
15	Total HQLA allowed to be included in the calculation	29,090,495	27,477,326	28,097,281	28,855,718	28,002,569
16	Net cash outflows	7,487,435	7,564,711	8,692,675	8,312,569	8,623,796
17	Liquidity coverage ratio	388.5%	363.2%	323.2%	347.1%	324.7%