Key metrics（Consolidated）

The Norinchukin Bank

As of December 31,2019 (millions of yen, %)

KM1：Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of December 31, 2019	As of September 30, 2019	As of June 30, 2019	As of March 31, 2019	As of December 31, 2018
Available capital						
1	Common Equity Tier 1 capital (CET1)	7,683,095	7,710,821	7,510,918	7,170,512	6,173,674
2	Tier 1 capital	9,000,775	9,030,405	8,830,995	8,489,855	6,176,318
3	Total capital	9,002,104	9,031,680	8,832,243	8,491,048	7,689,892
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	41,898,162	42,603,974	41,692,249	43,200,202	37,605,735
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	18.33%	18.09%	18.01%	16.59%	16.41%
6	Tier 1 capital ratio	21.48%	21.19%	21.18%	19.65%	16.42%
7	Total capital ratio	21.48%	21.19%	21.18%	19.65%	20.44%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	1.87%
9	Countercyclical buffer requirement	0.04%	0.04%	0.06%	0.05%	0.03%
10	Bank G-SIB/D-SIB additional requirements	0.50%	0.50%	0.50%	0.50%	0.37%
11	Total of bank CET1 specific buffer requirements	3.04%	3.04%	3.06%	3.05%	2.28%
12	CET1 available after meeting the bank's minimum capital requirements	13.48%	13.19%	13.18%	11.65%	10.42%
Leverage ratio(consolidated)						
13	Total exposures	111,750,828	110,166,335	110,534,882	107,806,412	107,621,157
14	Leverage ratio	8.05%	8.19%	7.98%	7.87%	5.73%
Liquidity Coverage Ratio(consolidated)						
15	Total HQLA allowed to be included in the calculation	26,893,875	27,620,064	26,300,626	26,396,317	30,028,554
16	Net cash outflows	7,023,081	6,870,058	8,221,886	6,976,802	7,311,995
17	Liquidity coverage ratio	382.9%	402.0%	319.8%	378.3%	410.6%