Key metrics（Consolidated）

The Norinchukin Bank

As of March 31,2020 (millions of yen, %)

KM1：Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of March 31, 2020	As of December 31, 2019	As of September 30, 2019	As of June 30, 2019	As of March 31, 2019
Available capital						
1	Common Equity Tier 1 capital (CET1)	7,280,744	7,683,095	7,710,821	7,510,918	7,170,512
2	Tier 1 capital	8,599,098	9,000,775	9,030,405	8,830,995	8,489,855
3	Total capital	8,600,374	9,002,104	9,031,680	8,832,243	8,491,048
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	37,344,929	41,898,162	42,603,974	41,692,249	43,200,202
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	19.49%	18.33%	18.09%	18.01%	16.59%
6	Tier 1 capital ratio	23.02%	21.48%	21.19%	21.18%	19.65%
7	Total capital ratio	23.02%	21.48%	21.19%	21.18%	19.65%
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%	0.04%	0.04%	0.06%	0.05%
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%	3.04%	3.04%	3.06%	3.05%
12	CET1 available after meeting the bank's minimum capital requirements	14.99%	13.48%	13.19%	13.18%	11.65%
Leverage ratio(consolidated)						
13	Total exposures	106,880,952	111,750,828	110,166,335	110,534,882	107,806,412
14	Leverage ratio	8.04%	8.05%	8.19%	7.98%	7.87%
Liquidity Coverage Ratio(consolidated)						
15	Total HQLA allowed to be included in the calculation	26,876,938	26,893,874	27,620,064	26,300,626	26,396,317
16	Net cash outflows	7,101,631	7,023,080	6,870,058	8,221,885	6,976,802
17	Liquidity coverage ratio	378.4%	382.9%	402.0%	319.8%	378.3%