

Key metrics (Non-Consolidated)

The Norinchukin Bank

As of June 30, 2020

(millions of yen, %)

KMI : Key metrics(Non-Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of June 30, 2020	As of March 31, 2020	As of December 31, 2019	As of September 30, 2019	As of June 30, 2019
Available capital						
1	Common Equity Tier 1 capital (CET1)	7,964,244	7,229,995	7,630,157	7,660,193	7,463,856
2	Tier 1 capital	9,292,871	8,558,622	8,958,783	8,988,819	8,792,421
3	Total capital	9,293,807	8,559,561	8,959,713	8,989,745	8,793,347
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	39,540,874	36,958,785	41,098,965	41,905,072	41,158,063
Capital ratio (Non-consolidated)						
5	Common Equity Tier 1 capital ratio	20.14%	19.56%	18.56%	18.27%	18.13%
6	Tier 1 capital ratio	23.50%	23.15%	21.79%	21.45%	21.36%
7	Total capital ratio	23.50%	23.15%	21.80%	21.45%	21.36%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement					
9	Countercyclical buffer requirement					
10	Bank G-SIB/D-SIB additional requirements					
11	Total of bank CET1 specific buffer requirements					
12	CET1 available after meeting the bank's minimum capital requirements					
Leverage ratio(Non-consolidated)						
13	Total exposures	89,100,591	104,880,621	109,807,255	108,310,431	108,777,628
14	Leverage ratio	10.42%	8.16%	8.15%	8.29%	8.08%
Liquidity Coverage Ratio(Non-consolidated)						
15	Total HQLA allowed to be included in the calculation	28,002,569	26,876,938	26,893,874	27,620,064	26,300,626
16	Net cash outflows	8,449,965	6,972,874	6,892,886	6,735,250	8,084,350
17	Liquidity coverage ratio	331.3%	385.4%	390.1%	410.0%	325.3%