

Key metrics (Non-Consolidated)

The Norinchukin Bank

As of December 31, 2022

(millions of yen, %)

KM1 : Key metrics(Non-Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of December 31, 2022	As of September 30, 2022	As of June 30, 2022	As of March 31, 2022	As of December 31, 2021
Available capital						
1	Common Equity Tier 1 capital (CET1)	4,965,625	5,102,758	5,851,275	6,926,172	8,111,122
2	Tier 1 capital	6,245,150	6,432,283	7,180,374	8,255,271	9,440,221
3	Total capital	6,253,089	6,432,301	7,180,385	8,255,289	9,441,157
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	36,440,274	40,534,278	38,709,782	38,797,598	38,879,893
Capital ratio (Non-consolidated)						
5	Common Equity Tier 1 capital ratio	13.62%	12.58%	15.11%	17.85%	20.86%
6	Tier 1 capital ratio	17.13%	15.86%	18.54%	21.27%	24.28%
7	Total capital ratio	17.15%	15.86%	18.54%	21.27%	24.28%
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	77,474,342	83,709,668	82,357,259	88,145,005	86,388,332
14	Leverage ratio	8.06%	7.68%	8.71%	9.36%	10.92%
Liquidity Coverage Ratio(Non-consolidated)						
15	Total HQLA allowed to be included in the calculation	26,601,152	25,757,912	25,319,277	25,728,258	26,973,529
16	Net cash outflows	11,775,121	10,593,040	9,894,604	5,911,065	4,856,713
17	Liquidity coverage ratio	225.9%	243.1%	255.8%	435.2%	555.3%
Net Stable Funding Ratio(Non-consolidated)						
18	Total available stable funding	48,059,285	49,361,178	50,160,563	51,614,726	52,846,683
19	Total required stable funding	37,200,007	40,598,442	40,162,114	39,594,676	38,670,178
20	Net stable funding ratio	129.1%	121.5%	124.8%	130.3%	136.6%