

## Key metrics (Consolidated)

The Norinchukin Bank

As of September 30, 2021

(millions of yen, %)

KMI : Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of September 30, 2021	As of June 30, 2021	As of March 31, 2021	As of December 31, 2020	As of September 30, 2020
Available capital						
1	Common Equity Tier 1 capital (CET1)	8,170,934	8,130,614	7,872,451	8,341,119	8,199,179
2	Tier 1 capital	9,484,951	9,447,551	9,189,403	9,657,855	9,517,535
3	Total capital	9,486,181	9,448,777	9,190,599	9,659,003	9,518,666
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	38,314,635	38,719,277	39,622,427	40,682,084	39,898,551
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	21.32%	20.99%	19.86%	20.50%	20.55%
6	Tier 1 capital ratio	24.75%	24.40%	23.19%	23.73%	23.85%
7	Total capital ratio	24.75%	24.40%	23.19%	23.74%	23.85%
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%	0.00%	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	16.75%	16.40%	15.19%	15.74%	15.85%
Leverage ratio(consolidated)						
13	Total exposures	87,155,506	90,140,702	90,116,680	91,064,998	89,254,300
14	Leverage ratio	10.88%	10.48%	10.19%	10.60%	10.66%
Liquidity Coverage Ratio(consolidated)						
15	Total HQLA allowed to be included in the calculation	29,992,318	29,090,495	27,477,326	28,097,281	28,855,718
16	Net cash outflows	6,155,019	7,487,435	7,564,711	8,692,675	8,312,569
17	Liquidity coverage ratio	487.2%	388.5%	363.2%	323.2%	347.1%
Net Stable Funding Ratio(consolidated)						
18	Total available stable funding	54,167,423				
19	Total required stable funding	38,450,036				
20	Net stable funding ratio	140.8%				