

Key metrics (Consolidated)

The Norinchukin Bank

As of June 30, 2022

(millions of yen, %)

KM1 : Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of June 30, 2022	As of March 31, 2022	As of December 31, 2021	As of September 30, 2021	As of June 30, 2021
Available capital						
1	Common Equity Tier 1 capital (CET1)	5,914,504	6,999,523	8,178,019	8,170,934	8,130,614
2	Tier 1 capital	7,226,440	8,314,030	9,490,928	9,484,951	9,447,551
3	Total capital	7,226,965	8,314,941	9,492,223	9,486,181	9,448,777
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	39,114,263	39,163,521	39,241,559	38,314,635	38,719,277
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	15.12%	17.87%	20.84%	21.32%	20.99%
6	Tier 1 capital ratio	18.47%	21.22%	24.18%	24.75%	24.40%
7	Total capital ratio	18.47%	21.23%	24.18%	24.75%	24.40%
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	10.47%	13.23%	16.18%	16.75%	16.40%
Leverage ratio(consolidated)						
13	Total exposures	85,203,155	90,836,535	89,004,306	87,155,506	90,140,702
14	Leverage ratio	8.48%	9.15%	10.66%	10.88%	10.48%
Liquidity Coverage Ratio(consolidated)						
15	Total HQLA allowed to be included in the calculation	25,540,013	25,954,438	27,164,191	29,992,318	29,090,495
16	Net cash outflows	10,065,312	6,088,115	5,046,265	6,155,019	7,487,435
17	Liquidity coverage ratio	253.7%	426.3%	538.3%	487.2%	388.5%
Net Stable Funding Ratio(consolidated)						
18	Total available stable funding	50,319,469	51,763,127	52,983,949	54,167,423	
19	Total required stable funding	40,665,967	40,075,675	38,939,945	38,450,036	
20	Net stable funding ratio	123.7%	129.1%	136.0%	140.8%	