

Key metrics (Consolidated)

The Norinchukin Bank

As of September 30, 2022

(millions of yen, %)

KMI : Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of September 30, 2022	As of June 30, 2022	As of March 31, 2022	As of December 31, 2021	As of September 30, 2021
Available capital						
1	Common Equity Tier 1 capital (CET1)	5,184,818	5,914,504	6,999,523	8,178,019	8,170,934
2	Tier 1 capital	6,496,020	7,226,440	8,314,030	9,490,928	9,484,951
3	Total capital	6,496,701	7,226,965	8,314,941	9,492,223	9,486,181
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	41,158,672	39,114,263	39,163,521	39,241,559	38,314,635
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	12.59%	15.12%	17.87%	20.84%	21.32%
6	Tier 1 capital ratio	15.78%	18.47%	21.22%	24.18%	24.75%
7	Total capital ratio	15.78%	18.47%	21.23%	24.18%	24.75%
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	0.01%	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	3.01%	3.00%	3.00%	3.00%	3.00%
12	CET1 available after meeting the bank's minimum capital requirements	7.78%	10.47%	13.23%	16.18%	16.75%
Leverage ratio(consolidated)						
13	Total exposures	86,668,172	85,203,155	90,836,535	89,004,306	87,155,506
14	Leverage ratio	7.49%	8.48%	9.15%	10.66%	10.88%
Liquidity Coverage Ratio(consolidated)						
15	Total HQLA allowed to be included in the calculation	26,023,064	25,540,013	25,954,438	27,164,191	29,992,318
16	Net cash outflows	10,872,065	10,065,312	6,088,115	5,046,265	6,155,019
17	Liquidity coverage ratio	239.3%	253.7%	426.3%	538.3%	487.2%
Net Stable Funding Ratio(consolidated)						
18	Total available stable funding	49,556,020	50,319,469	51,763,127	52,983,949	54,167,423
19	Total required stable funding	41,156,823	40,665,967	40,075,675	38,939,945	38,450,036
20	Net stable funding ratio	120.4%	123.7%	129.1%	136.0%	140.8%