

Key metrics (Consolidated)

The Norinchukin Bank

As of December 31, 2023

(millions of yen, %)

KMI : Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of December 31, 2023	As of September 30, 2023	As of June 30, 2023	As of March 31, 2023	As of December 31, 2022
Available capital						
1	Common Equity Tier 1 capital (CET1)	5,259,323	4,304,309	5,267,990	5,393,226	5,077,008
2	Tier 1 capital	6,516,274	5,562,206	6,526,705	6,653,992	6,339,024
3	Total capital	6,520,889	5,565,534	6,528,778	6,666,912	6,343,828
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	28,822,743	30,684,728	36,716,053	30,260,243	37,267,915
4a	Total risk-weighted assets (pre-floor)	28,822,743	30,684,728	36,716,053	30,260,243	
	Total risk-weighted assets (RWA) (floor final execution basis)	28,822,743	30,684,728	36,716,053	30,260,243	
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	18.24%	14.02%	14.34%	17.82%	13.62%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	18.24%	14.02%	14.34%	17.82%	
	Common Equity Tier 1 capital ratio (floor final execution basis)	18.24%	14.02%	14.34%	17.82%	
6	Tier 1 capital ratio	22.60%	18.12%	17.77%	21.98%	17.00%
6a	Tier 1 capital ratio (pre-floor ratio)	22.60%	18.12%	17.77%	21.98%	
	Tier 1 capital ratio (floor final execution basis)	22.60%	18.12%	17.77%	21.98%	
7	Total capital ratio	22.62%	18.13%	17.78%	22.03%	17.02%
7a	Total capital ratio (pre-floor ratio)	22.62%	18.13%	17.78%	22.03%	
	Total capital ratio (floor final execution basis)	22.62%	18.13%	17.78%	22.03%	
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	0.17%	0.17%	0.12%	0.09%	0.05%
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	3.17%	3.17%	3.12%	3.09%	3.05%
12	CET1 available after meeting the bank's minimum capital requirements	13.74%	9.52%	9.78%	13.32%	9.02%
Leverage ratio (consolidated)						
13	Total exposures	81,498,603	82,916,538	86,220,357	75,035,295	80,639,064
14	Leverage ratio	7.99%	6.70%	7.56%	8.86%	7.86%
Liquidity Coverage Ratio (consolidated)						
15	Total HQLA allowed to be included in the calculation	26,795,226	28,540,348	29,939,835	28,867,671	26,757,379
16	Net cash outflows	13,913,836	14,311,290	14,427,407	11,044,775	12,012,035
17	Liquidity coverage ratio	192.5%	199.4%	207.5%	261.3%	222.7%
Net Stable Funding Ratio (consolidated)						
18	Total available stable funding	47,089,719	47,272,176	47,970,000	48,174,512	48,267,334
19	Total required stable funding	38,389,964	39,894,344	39,979,113	37,036,495	37,817,327
20	Net stable funding ratio	122.6%	118.4%	119.9%	130.0%	127.6%