

Key metrics (Consolidated)

The Norinchukin Bank

As of June 30, 2024

(millions of yen, %)

KM1 : Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of June 30, 2024	As of March 31, 2024	As of December 31, 2023	As of September 30, 2023	As of June 30, 2023
Available capital						
1	Common Equity Tier 1 capital (CET1)	3,921,576	4,351,795	5,259,323	4,304,309	5,267,990
2	Tier 1 capital	5,176,372	5,607,290	6,516,274	5,562,206	6,526,705
3	Total capital	5,191,525	5,621,553	6,520,889	5,565,534	6,528,778
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	25,976,756	26,474,319	28,822,743	30,684,728	36,716,053
4a	Total risk-weighted assets (pre-floor)	25,976,756	26,474,319	28,822,743	30,684,728	36,716,053
	Total risk-weighted assets (RWA) (floor final execution basis)	25,976,756	26,474,319	28,822,743	30,684,728	36,716,053
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	15.09%	16.43%	18.24%	14.02%	14.34%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	15.09%	16.43%	18.24%	14.02%	14.34%
	Common Equity Tier 1 capital ratio (floor final execution basis)	15.09%	16.43%	18.24%	14.02%	14.34%
6	Tier 1 capital ratio	19.92%	21.18%	22.60%	18.12%	17.77%
6a	Tier 1 capital ratio (pre-floor ratio)	19.92%	21.18%	22.60%	18.12%	17.77%
	Tier 1 capital ratio (floor final execution basis)	19.92%	21.18%	22.60%	18.12%	17.77%
7	Total capital ratio	19.98%	21.23%	22.62%	18.13%	17.78%
7a	Total capital ratio (pre-floor ratio)	19.98%	21.23%	22.62%	18.13%	17.78%
	Total capital ratio (floor final execution basis)	19.98%	21.23%	22.62%	18.13%	17.78%
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	0.22%	0.20%	0.17%	0.17%	0.12%
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	3.22%	3.20%	3.17%	3.17%	3.12%
12	CET1 available after meeting the bank's minimum capital requirements	10.59%	11.93%	13.74%	9.52%	9.78%
Leverage ratio (consolidated)						
13	Total exposures	83,841,407	81,806,638	81,498,603	82,916,538	86,220,357
14	Leverage ratio	6.17%	6.85%	7.99%	6.70%	7.56%
Liquidity Coverage Ratio (consolidated)						
15	Total HQLA allowed to be included in the calculation	23,541,961	26,268,895	26,795,226	28,540,348	29,939,835
16	Net cash outflows	12,814,851	12,914,765	13,913,836	14,311,290	14,427,407
17	Liquidity coverage ratio	183.7%	203.4%	192.5%	199.4%	207.5%
Net Stable Funding Ratio (consolidated)						
18	Total available stable funding	44,892,526	46,359,069	47,089,719	47,272,176	47,970,000
19	Total required stable funding	37,839,084	37,875,647	38,389,964	39,894,344	39,979,113
20	Net stable funding ratio	118.6 %	122.3 %	122.6 %	118.4%	119.9%