

Key metrics (Non-Consolidated)

The Norinchukin Bank

As of September 30, 2021

(millions of yen, %)

KMI : Key metrics(Non-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)	8,107,954	8,070,159	7,808,797	8,287,206	8,149,564
2	Tier 1 capital	9,437,301	9,399,335	9,137,974	9,616,382	9,478,741
3	Total capital	9,438,236	9,400,268	9,138,914	9,617,337	9,479,689
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	37,883,559	38,308,459	39,340,180	40,561,579	39,477,577
Capital ratio (Non-consolidated)						
5	Common Equity Tier 1 capital ratio	21.40%	21.06%	19.84%	20.43%	20.64%
6	Tier 1 capital ratio	24.91%	24.53%	23.22%	23.70%	24.01%
7	Total capital ratio	24.91%	24.53%	23.23%	23.71%	24.01%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement					
9	Countercyclical buffer requirement					
10	Bank G-SIB/D-SIB additional requirements					
11	Total of bank CET1 specific buffer requirements					
12	CET1 available after meeting the bank's minimum capital requirements					
Leverage ratio(Non-consolidated)						
13	Total exposures	84,651,792	87,764,146	87,855,585	88,900,391	87,134,368
14	Leverage ratio	11.14%	10.70%	10.40%	10.81%	10.87%
Liquidity Coverage Ratio(Non-consolidated)						
15	Total HQLA allowed to be included in the calculation	29,766,478	28,901,271	27,244,933	27,807,462	28,808,101
16	Net cash outflows	5,954,837	7,345,073	7,498,886	8,573,404	8,198,662
17	Liquidity coverage ratio	499.8%	393.4%	363.3%	324.3%	351.3%
Net Stable Funding Ratio(Non-consolidated)						
18	Total available stable funding	54,032,049				
19	Total required stable funding	38,188,074				
20	Net stable funding ratio	141.4%				