

Key metrics (Non-Consolidated)

The Norinchukin Bank

As of March 31, 2022

(millions of yen, %)

KM1: Key metrics(Non-Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of March 31, 2022	As of December 31, 2021	As of September 30, 2021	As of June 30, 2021	As of March 31, 2021
Available capital						
1	Common Equity Tier 1 capital (CET1)	6,926,172	8,111,122	8,107,954	8,070,159	7,808,797
2	Tier 1 capital	8,255,271	9,440,221	9,437,301	9,399,335	9,137,974
3	Total capital	8,255,289	9,441,157	9,438,236	9,400,268	9,138,914
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	38,797,598	38,879,893	37,883,559	38,308,459	39,340,180
Capital ratio (Non-consolidated)						
5	Common Equity Tier 1 capital ratio	17.85%	20.86%	21.40%	21.06%	19.84%
6	Tier 1 capital ratio	21.27%	24.28%	24.91%	24.53%	23.22%
7	Total capital ratio	21.27%	24.28%	24.91%	24.53%	23.23%
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	88,145,005	86,388,332	84,651,792	87,764,146	87,855,585
14	Leverage ratio	9.36%	10.92%	11.14%	10.70%	10.40%
Liquidity Coverage Ratio(Non-consolidated)						
15	Total HQLA allowed to be included in the calculation	25,728,258	26,973,529	29,766,478	28,901,271	27,244,933
16	Net cash outflows	5,911,065	4,856,713	5,954,837	7,345,073	7,498,886
17	Liquidity coverage ratio	435.2%	555.3%	499.8%	393.4%	363.3%
Net Stable Funding Ratio(Non-consolidated)						
18	Total available stable funding	51,614,726	52,846,683	54,032,049		
19	Total required stable funding	39,594,676	38,670,178	38,188,074		
20	Net stable funding ratio	130.3%	136.6%	141.4%		