

Key metrics (Non-Consolidated)

The Norinchukin Bank

As of June 30, 2022

(millions of yen, %)

KM1 : Key metrics(Non-Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of June 30, 2022	As of March 31, 2022	As of December 31, 2021	As of September 30, 2021	As of June 30, 2021
Available capital						
1	Common Equity Tier 1 capital (CET1)	5,851,275	6,926,172	8,111,122	8,107,954	8,070,159
2	Tier 1 capital	7,180,374	8,255,271	9,440,221	9,437,301	9,399,335
3	Total capital	7,180,385	8,255,289	9,441,157	9,438,236	9,400,268
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	38,709,782	38,797,598	38,879,893	37,883,559	38,308,459
Capital ratio (Non-consolidated)						
5	Common Equity Tier 1 capital ratio	15.11%	17.85%	20.86%	21.40%	21.06%
6	Tier 1 capital ratio	18.54%	21.27%	24.28%	24.91%	24.53%
7	Total capital ratio	18.54%	21.27%	24.28%	24.91%	24.53%
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	82,357,259	88,145,005	86,388,332	84,651,792	87,764,146
14	Leverage ratio	8.71%	9.36%	10.92%	11.14%	10.70%
Liquidity Coverage Ratio(Non-consolidated)						
15	Total HQLA allowed to be included in the calculation	25,319,277	25,728,258	26,973,529	29,766,478	28,901,271
16	Net cash outflows	9,894,604	5,911,065	4,856,713	5,954,837	7,345,073
17	Liquidity coverage ratio	255.8%	435.2%	555.3%	499.8%	393.4%
Net Stable Funding Ratio(Non-consolidated)						
18	Total available stable funding	50,160,563	51,614,726	52,846,683	54,032,049	
19	Total required stable funding	40,162,114	39,594,676	38,670,178	38,188,074	
20	Net stable funding ratio	124.8%	130.3%	136.6%	141.4%	