

Key metrics (Non-Consolidated)

The Norinchukin Bank

As of March 31, 2023

(millions of yen, %)

KM1 : Key metrics(Non-Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of March 31, 2023	As of December 31, 2022	As of September 30, 2022	As of June 30, 2022	As of March 31, 2022
Available capital						
1	Common Equity Tier 1 capital (CET1)	5,307,143	4,965,625	5,102,758	5,851,275	6,926,172
2	Tier 1 capital	6,586,668	6,245,150	6,432,283	7,180,374	8,255,271
3	Total capital	6,599,080	6,253,089	6,432,301	7,180,385	8,255,289
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	30,262,094	36,440,274	40,534,278	38,709,782	38,797,598
4a	Total risk-weighted assets (pre-floor)	30,262,094				
	Total risk-weighted assets (RWA) (floor final execution basis)	30,262,094				
Capital ratio (Non-consolidated)						
5	Common Equity Tier 1 capital ratio	17.53%	13.62%	12.58%	15.11%	17.85%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	17.53%				
	Common Equity Tier 1 capital ratio (floor final execution basis)	17.53%				
6	Tier 1 capital ratio	21.76%	17.13%	15.86%	18.54%	21.27%
6a	Tier 1 capital ratio (pre-floor ratio)	21.76%				
	Tier 1 capital ratio (floor final execution basis)	21.76%				
7	Total capital ratio	21.80%	17.15%	15.86%	18.54%	21.27%
7a	Total capital ratio (pre-floor ratio)	21.80%				
	Total capital ratio (floor final execution basis)	21.80%				
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	71,945,043	77,474,342	83,709,668	82,357,259	88,145,005
14	Leverage ratio	9.15%	8.06%	7.68%	8.71%	9.36%
Liquidity Coverage Ratio(Non-consolidated)						
15	Total HQLA allowed to be included in the calculation	28,716,616	26,601,152	25,757,912	25,319,277	25,728,258
16	Net cash outflows	10,803,527	11,775,121	10,593,040	9,894,604	5,911,065
17	Liquidity coverage ratio	265.8%	225.9%	243.1%	255.8%	435.2%
Net Stable Funding Ratio(Non-consolidated)						
18	Total available stable funding	47,971,568	48,059,285	49,361,178	50,160,563	51,614,726
19	Total required stable funding	36,432,646	37,200,007	40,598,442	40,162,114	39,594,676
20	Net stable funding ratio	131.6 %	129.1 %	121.5%	124.8%	130.3%