

Key metrics (Non-Consolidated)

The Norinchukin Bank

As of March 31, 2024

(millions of yen, %)

KMI : Key metrics(Non-Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of March 31, 2024	As of December 31, 2023	As of September 30, 2023	As of June 30, 2023	As of March 31, 2023
Available capital						
1	Common Equity Tier 1 capital (CET1)	4,264,281	5,165,185	4,167,272	5,192,850	5,307,143
2	Tier 1 capital	5,542,700	6,443,603	5,447,033	6,472,375	6,586,668
3	Total capital	5,556,014	6,448,329	5,449,677	6,472,399	6,599,080
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	26,422,230	28,709,663	30,504,737	36,700,307	30,262,094
4a	Total risk-weighted assets (pre-floor)	26,422,230	28,709,663	30,504,737	36,700,307	30,262,094
	Total risk-weighted assets (RWA) (floor final execution basis)	26,422,230	28,709,663	30,504,737	36,700,307	30,262,094
Capital ratio (Non-consolidated)						
5	Common Equity Tier 1 capital ratio	16.13%	17.99%	13.66%	14.14%	17.53%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	16.13%	17.99%	13.66%	14.14%	17.53%
	Common Equity Tier 1 capital ratio (floor final execution basis)	16.13%	17.99%	13.66%	14.14%	17.53%
6	Tier 1 capital ratio	20.97%	22.44%	17.85%	17.63%	21.76%
6a	Tier 1 capital ratio (pre-floor ratio)	20.97%	22.44%	17.85%	17.63%	21.76%
	Tier 1 capital ratio (floor final execution basis)	20.97%	22.44%	17.85%	17.63%	21.76%
7	Total capital ratio	21.02%	22.46%	17.86%	17.63%	21.80%
7a	Total capital ratio (pre-floor ratio)	21.02%	22.46%	17.86%	17.63%	21.80%
	Total capital ratio (floor final execution basis)	21.02%	22.46%	17.86%	17.63%	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	78,318,867	78,147,242	79,613,929	83,022,395	71,945,043
14	Leverage ratio	7.07%	8.24%	6.84%	7.79%	9.15%
Liquidity Coverage Ratio (Non-consolidated)						
15	Total HQLA allowed to be included in the calculation	25,848,674	26,372,190	28,237,845	29,777,070	28,716,616
16	Net cash outflows	12,636,954	13,668,450	13,957,208	14,235,456	10,803,527
17	Liquidity coverage ratio	204.5%	192.9%	202.3%	209.1%	265.8%
Net Stable Funding Ratio (Non-consolidated)						
18	Total available stable funding	46,115,152	46,841,988	47,034,456	47,766,466	47,971,568
19	Total required stable funding	37,145,423	37,776,571	39,319,335	39,362,982	36,432,646
20	Net stable funding ratio	124.1 %	123.9%	119.6%	121.3%	131.6%