

Key metrics (Consolidated)

The Norinchukin Bank

As of December 31, 2022

(millions of yen, %)

KM1 : Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of December 31, 2022	As of September 30, 2022	As of June 30, 2022	As of March 31, 2022	As of December 31, 2021
Available capital						
1	Common Equity Tier 1 capital (CET1)	5,077,008	5,184,818	5,914,504	6,999,523	8,178,019
2	Tier 1 capital	6,339,024	6,496,020	7,226,440	8,314,030	9,490,928
3	Total capital	6,343,828	6,496,701	7,226,965	8,314,941	9,492,223
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	37,267,915	41,158,672	39,114,263	39,163,521	39,241,559
Capital ratio (consolidated)						
5	Common Equity Tier 1 capital ratio	13.62%	12.59%	15.12%	17.87%	20.84%
6	Tier 1 capital ratio	17.00%	15.78%	18.47%	21.22%	24.18%
7	Total capital ratio	17.02%	15.78%	18.47%	21.23%	24.18%
Additional CET1 buffer requirements as a percentage of RWA						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.05%	0.01%	0.00%	0.00%	0.00%
10	Bank G-SIB/D-SIB additional requirements	0.50%	0.50%	0.50%	0.50%	0.50%
11	Total of bank CET1 specific buffer requirements	3.05%	3.01%	3.00%	3.00%	3.00%
12	CET1 available after meeting the bank's minimum capital requirements	9.02%	7.78%	10.47%	13.23%	16.18%
Leverage ratio(consolidated)						
13	Total exposures	80,639,064	86,668,172	85,203,155	90,836,535	89,004,306
14	Leverage ratio	7.86%	7.49%	8.48%	9.15%	10.66%
Liquidity Coverage Ratio(consolidated)						
15	Total HQLA allowed to be included in the calculation	26,757,379	26,023,064	25,540,013	25,954,438	27,164,191
16	Net cash outflows	12,012,035	10,872,065	10,065,312	6,088,115	5,046,265
17	Liquidity coverage ratio	222.7%	239.3%	253.7%	426.3%	538.3%
Net Stable Funding Ratio(consolidated)						
18	Total available stable funding	48,267,334	49,556,020	50,319,469	51,763,127	52,983,949
19	Total required stable funding	37,817,327	41,156,823	40,665,967	40,075,675	38,939,945
20	Net stable funding ratio	127.6%	120.4%	123.7%	129.1%	136.0%