

Key metrics (Non-Consolidated)

The Norinchukin Bank

As of September 30, 2023

(millions of yen, %)

KM1 : Key metrics(Non-Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of September 30, 2023	As of June 30, 2023	As of March 31, 2023	As of December 31, 2022	As of September 30, 2022
Available capital						
1	Common Equity Tier 1 capital (CET1)	4,167,272	5,192,850	5,307,143	4,965,625	5,102,758
2	Tier 1 capital	5,447,033	6,472,375	6,586,668	6,245,150	6,432,283
3	Total capital	5,449,677	6,472,399	6,599,080	6,253,089	6,432,301
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	30,504,737	36,700,307	30,262,094	36,440,274	40,534,278
4a	Total risk-weighted assets (pre-floor)	30,504,737	36,700,307	30,262,094		
	Total risk-weighted assets (RWA) (floor final execution basis)	30,504,737	36,700,307	30,262,094		
Capital ratio (Non-consolidated)						
5	Common Equity Tier 1 capital ratio	13.66%	14.14%	17.53%	13.62%	12.58%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	13.66%	14.14%	17.53%		
	Common Equity Tier 1 capital ratio (floor final execution basis)	13.66%	14.14%	17.53%		
6	Tier 1 capital ratio	17.85%	17.63%	21.76%	17.13%	15.86%
6a	Tier 1 capital ratio (pre-floor ratio)	17.85%	17.63%	21.76%		
	Tier 1 capital ratio (floor final execution basis)	17.85%	17.63%	21.76%		
7	Total capital ratio	17.86%	17.63%	21.80%	17.15%	15.86%
7a	Total capital ratio (pre-floor ratio)	17.86%	17.63%	21.80%		
	Total capital ratio (floor final execution basis)	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	79,613,929	83,022,395	71,945,043	77,474,342	83,709,668
14	Leverage ratio	6.84%	7.79%	9.15%	8.06%	7.68%
Liquidity Coverage Ratio (Non-consolidated)						
15	Total HQLA allowed to be included in the calculation	28,237,845	29,777,070	28,716,616	26,601,152	25,757,912
16	Net cash outflows	13,957,208	14,235,456	10,803,527	11,775,121	10,593,040
17	Liquidity coverage ratio	202.3%	209.1%	265.8%	225.9%	243.1%
Net Stable Funding Ratio (Non-consolidated)						
18	Total available stable funding	47,034,456	47,766,466	47,971,568	48,059,285	49,361,178
19	Total required stable funding	39,319,335	39,362,982	36,432,646	37,200,007	40,598,442
20	Net stable funding ratio	119.6%	121.3%	131.6%	129.1%	121.5%