

## Key metrics (Consolidated)

The Norinchukin Bank

As of March 31, 2024

(millions of yen, %)

KMI : Key metrics(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
<b>Available capital</b>						
1	Common Equity Tier 1 capital (CET1)	4,351,795	5,259,323	4,304,309	5,267,990	5,393,226
2	Tier 1 capital	5,607,290	6,516,274	5,562,206	6,526,705	6,653,992
3	Total capital	5,621,553	6,520,889	5,565,534	6,528,778	6,666,912
<b>Risk-weighted assets</b>						
4	Total risk-weighted assets (RWA)	26,474,319	28,822,743	30,684,728	36,716,053	30,260,243
4a	Total risk-weighted assets (pre-floor)	26,474,319	28,822,743	30,684,728	36,716,053	30,260,243
	Total risk-weighted assets (RWA) (floor final execution basis)	26,474,319	28,822,743	30,684,728	36,716,053	30,260,243
<b>Capital ratio (consolidated)</b>						
5	Common Equity Tier 1 capital ratio	16.43%	18.24%	14.02%	14.34%	17.82%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	16.43%	18.24%	14.02%	14.34%	17.82%
	Common Equity Tier 1 capital ratio (floor final execution basis)	16.43%	18.24%	14.02%	14.34%	17.82%
6	Tier 1 capital ratio	21.18%	22.60%	18.12%	17.77%	21.98%
6a	Tier 1 capital ratio (pre-floor ratio)	21.18%	22.60%	18.12%	17.77%	21.98%
	Tier 1 capital ratio (floor final execution basis)	21.18%	22.60%	18.12%	17.77%	21.98%
7	Total capital ratio	21.23%	22.62%	18.13%	17.78%	22.03%
7a	Total capital ratio (pre-floor ratio)	21.23%	22.62%	18.13%	17.78%	22.03%
	Total capital ratio (floor final execution basis)	21.23%	22.62%	18.13%	17.78%	22.03%
<b>Additional CET1 buffer requirements as a percentage of RWA</b>						
8	Capital conservation buffer requirement	2.50%	2.50%	2.50%	2.50%	2.50%
9	Countercyclical buffer requirement	0.20%	0.17%	0.17%	0.12%	0.09%
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	3.20%	3.17%	3.17%	3.12%	3.09%
12	CET1 available after meeting the bank's minimum capital requirements	11.93%	13.74%	9.52%	9.78%	13.32%
<b>Leverage ratio (consolidated)</b>						
13	Total exposures	81,806,638	81,498,603	82,916,538	86,220,357	75,035,295
14	Leverage ratio	6.85%	7.99%	6.70%	7.56%	8.86%
<b>Liquidity Coverage Ratio (consolidated)</b>						
15	Total HQLA allowed to be included in the calculation	26,268,895	26,795,226	28,540,348	29,939,835	28,867,671
16	Net cash outflows	12,914,765	13,913,836	14,311,290	14,427,407	11,044,775
17	Liquidity coverage ratio	203.4%	192.5%	199.4%	207.5%	261.3%
<b>Net Stable Funding Ratio (consolidated)</b>						
18	Total available stable funding	46,359,069	47,089,719	47,272,176	47,970,000	48,174,512
19	Total required stable funding	37,875,647	38,389,964	39,894,344	39,979,113	37,036,495
20	Net stable funding ratio	122.3 %	122.6 %	118.4%	119.9%	130.0%