

## Key metrics (Non-Consolidated)

The Norinchukin Bank

As of June 30, 2024

(millions of yen, %)

KM1 : Key metrics(Non-Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of June 30, 2024	As of March 31, 2024	As of December 31, 2023	As of September 30, 2023	As of June 30, 2023
<b>Available capital</b>						
1	Common Equity Tier 1 capital (CET1)	3,832,666	4,264,281	5,165,185	4,167,272	5,192,850
2	Tier 1 capital	5,111,084	5,542,700	6,443,603	5,447,033	6,472,375
3	Total capital	5,125,517	5,556,014	6,448,329	5,449,677	6,472,399
<b>Risk-weighted assets</b>						
4	Total risk-weighted assets (RWA)	25,722,622	26,422,230	28,709,663	30,504,737	36,700,307
4a	Total risk-weighted assets (pre-floor)	25,722,622	26,422,230	28,709,663	30,504,737	36,700,307
	Total risk-weighted assets (RWA) (floor final execution basis)	25,722,622	26,422,230	28,709,663	30,504,737	36,700,307
<b>Capital ratio (Non-consolidated)</b>						
5	Common Equity Tier 1 capital ratio	14.89%	16.13%	17.99%	13.66%	14.14%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	14.89%	16.13%	17.99%	13.66%	14.14%
	Common Equity Tier 1 capital ratio (floor final execution basis)	14.89%	16.13%	17.99%	13.66%	14.14%
6	Tier 1 capital ratio	19.86%	20.97%	22.44%	17.85%	17.63%
6a	Tier 1 capital ratio (pre-floor ratio)	19.86%	20.97%	22.44%	17.85%	17.63%
	Tier 1 capital ratio (floor final execution basis)	19.86%	20.97%	22.44%	17.85%	17.63%
7	Total capital ratio	19.92%	21.02%	22.46%	17.86%	17.63%
7a	Total capital ratio (pre-floor ratio)	19.92%	21.02%	22.46%	17.86%	17.63%
	Total capital ratio (floor final execution basis)	19.92%	21.02%	22.46%	17.86%	17.63%
<b>Additional CET1 buffer requirements as a percentage of RWA</b>						
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					
<b>Leverage ratio (Non-consolidated)</b>						
13	Total exposures	80,360,962	78,318,867	78,147,242	79,613,929	83,022,395
14	Leverage ratio	6.36%	7.07%	8.24%	6.84%	7.79%
<b>Liquidity Coverage Ratio (Non-consolidated)</b>						
15	Total HQLA allowed to be included in the calculation	23,083,919	25,848,674	26,372,190	28,237,845	29,777,070
16	Net cash outflows	12,557,537	12,636,954	13,668,450	13,957,208	14,235,456
17	Liquidity coverage ratio	183.8%	204.5%	192.9%	202.3%	209.1%
<b>Net Stable Funding Ratio (Non-consolidated)</b>						
18	Total available stable funding	44,576,450	46,115,152	46,841,988	47,034,456	47,766,466
19	Total required stable funding	36,887,645	37,145,423	37,776,571	39,319,335	39,362,982
20	Net stable funding ratio	120.8 %	124.1 %	123.9%	119.6%	121.3%