

## Key metrics (Consolidated)

The Norinchukin Bank

As of March 31, 2023

(millions of yen, %)

KM1 : Key metrics(Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of March 31, 2023	As of December 31, 2022	As of September 30, 2022	As of June 30, 2022	As of March 31, 2022
<b>Available capital</b>						
1	Common Equity Tier 1 capital (CET1)	5,393,226	5,077,008	5,184,818	5,914,504	6,999,523
2	Tier 1 capital	6,653,992	6,339,024	6,496,020	7,226,440	8,314,030
3	Total capital	6,666,912	6,343,828	6,496,701	7,226,965	8,314,941
<b>Risk-weighted assets</b>						
4	Total risk-weighted assets (RWA)	30,260,243	37,267,915	41,158,672	39,114,263	39,163,521
4a	Total risk-weighted assets (pre-floor)	30,260,243				
	Total risk-weighted assets (RWA) (floor final execution basis)	30,260,243				
<b>Capital ratio (consolidated)</b>						
5	Common Equity Tier 1 capital ratio	17.82%	13.62%	12.59%	15.12%	17.87%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	17.82%				
	Common Equity Tier 1 capital ratio (floor final execution basis)	17.82%				
6	Tier 1 capital ratio	21.98%	17.00%	15.78%	18.47%	21.22%
6a	Tier 1 capital ratio (pre-floor ratio)	21.98%				
	Tier 1 capital ratio (floor final execution basis)	21.98%				
7	Total capital ratio	22.03%	17.02%	15.78%	18.47%	21.23%
7a	Total capital ratio (pre-floor ratio)	22.03%				
	Total capital ratio (floor final execution basis)	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	0.09%	0.05%	0.01%	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	3.09%	3.05%	3.01%	3.00%	3.00%
12	CET1 available after meeting the bank's minimum capital requirements	13.32%	9.02%	7.78%	10.47%	13.23%
<b>Leverage ratio(consolidated)</b>						
13	Total exposures	75,035,295	80,639,064	86,668,172	85,203,155	90,836,535
14	Leverage ratio	8.86%	7.86%	7.49%	8.48%	9.15%
<b>Liquidity Coverage Ratio(consolidated)</b>						
15	Total HQLA allowed to be included in the calculation	28,867,671	26,757,379	26,023,064	25,540,013	25,954,438
16	Net cash outflows	11,044,775	12,012,035	10,872,065	10,065,312	6,088,115
17	Liquidity coverage ratio	261.3%	222.7%	239.3%	253.7%	426.3%
<b>Net Stable Funding Ratio(consolidated)</b>						
18	Total available stable funding	48,174,512	48,267,334	49,556,020	50,319,469	51,763,127
19	Total required stable funding	37,036,495	37,817,327	41,156,823	40,665,967	40,075,675
20	Net stable funding ratio	130.0%	127.6 %	120.4%	123.7%	129.1%