

## Key metrics (Consolidated)

The Norinchukin Bank

As of September 30, 2023

(millions of yen, %)

KM1 : Key metrics(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
<b>Available capital</b>						
1	Common Equity Tier 1 capital (CET1)	4,304,309	5,267,990	5,393,226	5,077,008	5,184,818
2	Tier 1 capital	5,562,206	6,526,705	6,653,992	6,339,024	6,496,020
3	Total capital	5,565,534	6,528,778	6,666,912	6,343,828	6,496,701
<b>Risk-weighted assets</b>						
4	Total risk-weighted assets (RWA)	30,684,728	36,716,053	30,260,243	37,267,915	41,158,672
4a	Total risk-weighted assets (pre-floor)	30,684,728	36,716,053	30,260,243		
	Total risk-weighted assets (RWA) (floor final execution basis)	30,684,728	36,716,053	30,260,243		
<b>Capital ratio (consolidated)</b>						
5	Common Equity Tier 1 capital ratio	14.02%	14.34%	17.82%	13.62%	12.59%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	14.02%	14.34%	17.82%		
	Common Equity Tier 1 capital ratio (floor final execution basis)	14.02%	14.34%	17.82%		
6	Tier 1 capital ratio	18.12%	17.77%	21.98%	17.00%	15.78%
6a	Tier 1 capital ratio (pre-floor ratio)	18.12%	17.77%	21.98%		
	Tier 1 capital ratio (floor final execution basis)	18.12%	17.77%	21.98%		
7	Total capital ratio	18.13%	17.78%	22.03%	17.02%	15.78%
7a	Total capital ratio (pre-floor ratio)	18.13%	17.78%	22.03%		
	Total capital ratio (floor final execution basis)	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	0.17%	0.12%	0.09%	0.05%	0.01%
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	3.17%	3.12%	3.09%	3.05%	3.01%
12	CET1 available after meeting the bank's minimum capital requirements	9.52%	9.78%	13.32%	9.02%	7.78%
<b>Leverage ratio (consolidated)</b>						
13	Total exposures	82,916,538	86,220,357	75,035,295	80,639,064	86,668,172
14	Leverage ratio	6.70%	7.56%	8.86%	7.86%	7.49%
<b>Liquidity Coverage Ratio (consolidated)</b>						
15	Total HQLA allowed to be included in the calculation	28,540,348	29,939,835	28,867,671	26,757,379	26,023,064
16	Net cash outflows	14,311,290	14,427,407	11,044,775	12,012,035	10,872,065
17	Liquidity coverage ratio	199.4%	207.5%	261.3%	222.7%	239.3%
<b>Net Stable Funding Ratio (consolidated)</b>						
18	Total available stable funding	47,272,176	47,970,000	48,174,512	48,267,334	49,556,020
19	Total required stable funding	39,894,344	39,979,113	37,036,495	37,817,327	41,156,823
20	Net stable funding ratio	118.4%	119.9%	130.0%	127.6%	120.4%