

## Key metrics (Non-Consolidated)

The Norinchukin Bank

As of June 30, 2023

(millions of yen, %)

| KM1 : Key metrics(Non-Consolidated)                               |  |                     |                      |                         |                          |                     |
|---|--|---------------------|----------------------|-------------------------|--------------------------|---------------------|
| Basel III Template No.  |  | a                   | b                    | c                       | d                        | e                   |
|   |  | As of June 30, 2023 | As of March 31, 2023 | As of December 31, 2022 | As of September 30, 2022 | As of June 30, 2022 |
| <b>Available capital</b>  |  |                     |                      |                         |                          |                     |
| 1   | Common Equity Tier 1 capital (CET1)                                  | 5,192,850           | 5,307,143            | 4,965,625               | 5,102,758                | 5,851,275           |
| 2   | Tier 1 capital   | 6,472,375           | 6,586,668            | 6,245,150               | 6,432,283                | 7,180,374           |
| 3   | Total capital  | 6,472,399           | 6,599,080            | 6,253,089               | 6,432,301                | 7,180,385           |
| <b>Risk-weighted assets</b>                                       |  |                     |                      |                         |                          |                     |
| 4   | Total risk-weighted assets (RWA)                                     | 36,700,307          | 30,262,094           | 36,440,274              | 40,534,278               | 38,709,782          |
| 4a  | Total risk-weighted assets (pre-floor)                               | 36,700,307          | 30,262,094           |                         |                          |                     |
|   | Total risk-weighted assets (RWA) (floor final execution basis)       | 36,700,307          | 30,262,094           |                         |                          |                     |
| <b>Capital ratio (Non-consolidated)</b>                           |  |                     |                      |                         |                          |                     |
| 5   | Common Equity Tier 1 capital ratio                                   | 14.14%              | 17.53%               | 13.62%                  | 12.58%                   | 15.11%              |
| 5a  | Common Equity Tier 1 capital ratio (pre-floor ratio)                 | 14.14%              | 17.53%               |                         |                          |                     |
|   | Common Equity Tier 1 capital ratio (floor final execution basis)     | 14.14%              | 17.53%               |                         |                          |                     |
| 6   | Tier 1 capital ratio   | 17.63%              | 21.76%               | 17.13%                  | 15.86%                   | 18.54%              |
| 6a  | Tier 1 capital ratio (pre-floor ratio)                               | 17.63%              | 21.76%               |                         |                          |                     |
|   | Tier 1 capital ratio (floor final execution basis)                   | 17.63%              | 21.76%               |                         |                          |                     |
| 7   | Total capital ratio  | 17.63%              | 21.80%               | 17.15%                  | 15.86%                   | 18.54%              |
| 7a  | Total capital ratio (pre-floor ratio)                                | 17.63%              | 21.80%               |                         |                          |                     |
|   | Total capital ratio (floor final execution basis)                    | 17.63%              | 21.80%               |                         |                          |                     |
| <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  | 83,022,395          | 71,945,043           | 77,474,342              | 83,709,668               | 82,357,259          |
| 14  | Leverage ratio   | 7.79%               | 9.15%                | 8.06%                   | 7.68%                    | 8.71%               |
| <b>Liquidity Coverage Ratio(Non-consolidated)</b>                 |  |                     |                      |                         |                          |                     |
| 15  | Total HQLA allowed to be included in the calculation                 | 29,777,070          | 28,716,616           | 26,601,152              | 25,757,912               | 25,319,277          |
| 16  | Net cash outflows  | 14,235,456          | 10,803,527           | 11,775,121              | 10,593,040               | 9,894,604           |
| 17  | Liquidity coverage ratio   | 209.1%              | 265.8%               | 225.9%                  | 243.1%                   | 255.8%              |
| <b>Net Stable Funding Ratio(Non-consolidated)</b>                 |  |                     |                      |                         |                          |                     |
| 18  | Total available stable funding                                       | 47,766,466          | 47,971,568           | 48,059,285              | 49,361,178               | 50,160,563          |
| 19  | Total required stable funding  | 39,362,982          | 36,432,646           | 37,200,007              | 40,598,442               | 40,162,114          |
| 20  | Net stable funding ratio   | 121.3%              | 131.6%               | 129.1%                  | 121.5%                   | 124.8%              |