Key metrics（Non-Consolidated）

The Norinchukin Bank

As of December 31,2023 (millions of yen, %)

KM1：Key metrics(Non-Consolidated)						
Basel III Template No.		a	b	c	d	e
		As of December 31, 2023	As of September 30, 2023	As of June 30, 2023	As of March 31, 2023	As of December 31, 2022
Available capital						
1	Common Equity Tier 1 capital (CET1)	5,165,185	4,167,272	5,192,850	5,307,143	4,965,625
2	Tier 1 capital	6,443,603	5,447,033	6,472,375	6,586,668	6,245,150
3	Total capital	6,448,329	5,449,677	6,472,399	6,599,080	6,253,089
Risk-weighted assets						
4	Total risk-weighted assets (RWA)	28,709,663	30,504,737	36,700,307	30,262,094	36,440,274
4a	Total risk-weighted assets (pre-floor)	28,709,663	30,504,737	36,700,307	30,262,094	
	Total risk-weighted assets (RWA) (floor final execution basis)	28,709,663	30,504,737	36,700,307	30,262,094	
Capital ratio (Non-consolidated)						
5	Common Equity Tier 1 capital ratio	17.99%	13.66%	14.14%	17.53%	13.62%
5a	Common Equity Tier 1 capital ratio (pre-floor ratio)	17.99%	13.66%	14.14%	17.53%	
	Common Equity Tier 1 capital ratio (floor final execution basis)	17.99%	13.66%	14.14%	17.53%	
6	Tier 1 capital ratio	22.44%	17.85%	17.63%	21.76%	17.13%
6a	Tier 1 capital ratio (pre-floor ratio)	22.44%	17.85%	17.63%	21.76%	
	Tier 1 capital ratio (floor final execution basis)	22.44%	17.85%	17.63%	21.76%	
7	Total capital ratio	22.46%	17.86%	17.63%	21.80%	17.15%
7a	Total capital ratio (pre-floor ratio)	22.46%	17.86%	17.63%	21.80%	
	Total capital ratio (floor final execution basis)	22.46%	17.86%	17.63%	21.80%	
Additional CET1 buffer requirements as a percentage of RWA						
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					
Leverage ratio (Non-consolidated)						
13	Total exposures	78,147,242	79,613,929	83,022,395	71,945,043	77,474,342
14	Leverage ratio	8.24%	6.84%	7.79%	9.15%	8.06%
Liquidity Coverage Ratio (Non-consolidated)						
15	Total HQLA allowed to be included in the calculation	26,372,190	28,237,845	29,777,070	28,716,616	26,601,152
16	Net cash outflows	13,668,450	13,957,208	14,235,456	10,803,527	11,775,121
17	Liquidity coverage ratio	192.9%	202.3%	209.1%	265.8%	225.9%
Net Stable Funding Ratio (Non-consolidated)						
18	Total available stable funding	46,841,988	47,034,456	47,766,466	47,971,568	48,059,285
19	Total required stable funding	37,776,571	39,319,335	39,362,982	36,432,646	37,200,007
20	Net stable funding ratio	123.9%	119.6%	121.3%	131.6%	129.1%