

## Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

(In million yen, %, the number of data)

Item		Current Quarter (2024/7-9)		Prior Quarter (2024/4-6)	
<b>High-Quality Liquid Assets (1)</b>					
1	Total high-quality liquid assets (HQLA)	25,239,633		23,541,961	
<b>Cash Outflows (2)</b>		<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>	<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>
2	Cash outflows related to unsecured retail funding	9,814	950	10,035	971
3	of which, Stable deposits	449	13	461	13
4	of which, Less stable deposits	9,365	936	9,574	957
5	Cash outflows related to unsecured wholesale funding	13,459,834	10,392,983	14,964,447	10,864,530
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	12,564,671	9,497,820	13,908,391	9,808,474
8	of which, Debt securities	895,162	895,162	1,056,055	1,056,055
9	Cash outflows related to secured funding, etc.	168,157		180,127	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,204,433	3,489,337	4,815,387	3,020,397
11	of which, Cash outflows related to derivative transactions, etc.	3,159,193	3,159,193	2,679,787	2,679,787
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	2,045,239	330,144	2,135,600	340,610
14	Cash outflows related to contractual funding obligations, etc.	3,852,654	379,335	3,707,408	255,947
15	Cash outflows related to contingencies	7,716,282	161,901	7,663,628	160,073
16	Total cash outflows	14,592,665		14,482,048	
<b>Cash Inflows (3)</b>		<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>	<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>
17	Cash inflows related to secured lending, etc.	-	-	0	-
18	Cash inflows related to collection of loans, etc.	2,110,832	1,449,841	2,053,677	1,392,373
19	Other cash inflows	3,141,772	548,921	3,058,563	274,823
20	Total cash inflows	5,252,604	1,998,762	5,112,241	1,667,196
<b>Consolidated Liquidity Coverage Ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	25,239,633		23,541,961	
22	Net cash outflows	12,593,902		12,814,851	
23	Consolidated liquidity coverage ratio (LCR)	200.4%		183.7%	
24	The number of data used to calculate the average value	62		62	