

## Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2021/4-6)		Prior Quarter (2021/1-3)	
<b>High-Quality Liquid Assets (1)</b>					
1	Total high-quality liquid assets (HQLA)	29,090,495		27,477,326	
<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	40,162	3,982	41,533	4,118
3	of which, Stable deposits	488	14	500	15
4	of which, Less stable deposits	39,674	3,967	41,033	4,103
5	Cash outflows related to unsecured wholesale funding	12,520,644	8,312,740	10,657,144	7,638,363
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,715,761	7,507,857	9,906,827	6,888,046
8	of which, Debt securities	804,882	804,882	750,317	750,317
9	Cash outflows related to secured funding, etc.	367,828		344,212	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	3,170,604	1,759,464	3,212,017	1,728,688
11	of which, Cash outflows related to derivative transactions, etc.	1,470,900	1,470,900	1,442,179	1,442,179
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	1,699,704	288,564	1,769,838	286,509
14	Cash outflows related to contractual funding obligations, etc.	3,452,489	520,206	3,578,558	655,919
15	Cash outflows related to contingencies	5,591,997	130,860	5,468,388	129,214
16	Total cash outflows	11,095,082		10,500,517	
<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.	390,225	-	153,495	-
18	Cash inflows related to collection of loans, etc.	4,172,914	3,367,208	3,541,900	2,607,994
19	Other cash inflows	3,939,659	240,438	4,204,446	327,812
20	Total cash inflows	8,502,799	3,607,646	7,899,842	2,935,806
<b>Consolidated Liquidity Coverage Ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	29,090,495		27,477,326	
22	Net cash outflows	7,487,435		7,564,711	
23	Consolidated liquidity coverage ratio (LCR)	388.5%		363.2%	
24	The number of data used to calculate the average value	61		60	