

## Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2021/7-9)		Prior Quarter (2021/4-6)	
<b>High-Quality Liquid Assets (1)</b>					
1	Total high-quality liquid assets (HQLA)	29,992,318		29,090,495	
<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	39,931	3,960	40,162	3,982
3	of which, Stable deposits	461	13	488	14
4	of which, Less stable deposits	39,470	3,947	39,674	3,967
5	Cash outflows related to unsecured wholesale funding	11,084,357	7,900,967	12,520,644	8,312,740
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,258,120	7,074,731	11,715,761	7,507,857
8	of which, Debt securities	826,236	826,236	804,882	804,882
9	Cash outflows related to secured funding, etc.			367,828	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	3,085,714	1,720,118	3,170,604	1,759,464
11	of which, Cash outflows related to derivative transactions, etc.	1,434,880	1,434,880	1,470,900	1,470,900
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	1,650,833	285,237	1,699,704	288,564
14	Cash outflows related to contractual funding obligations, etc.	2,916,871	490,541	3,452,489	520,206
15	Cash outflows related to contingencies	5,775,344	132,811	5,591,997	130,860
16	Total cash outflows	10,577,442		11,095,082	
<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.	780,283	-	390,225	-
18	Cash inflows related to collection of loans, etc.	5,100,778	4,226,859	4,172,914	3,367,208
19	Other cash inflows	3,871,768	195,564	3,939,659	240,438
20	Total cash inflows	9,752,830	4,422,423	8,502,799	3,607,646
<b>Consolidated Liquidity Coverage Ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation	29,992,318		29,090,495	
22	Net cash outflows	6,155,019		7,487,435	
23	Consolidated liquidity coverage ratio (LCR)	487.2%		388.5%	
24	The number of data used to calculate the average value	61		61	