

## Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2021/10-12)		Prior Quarter (2021/7-9)	
<b>High-Quality Liquid Assets (1)</b>					
<b>1</b>	Total high-quality liquid assets (HQLA)	27,164,191		29,992,318	
<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>
<b>2</b>	Cash outflows related to unsecured retail funding	40,578	4,025	39,931	3,960
<b>3</b>	of which, Stable deposits	464	13	461	13
<b>4</b>	of which, Less stable deposits	40,114	4,011	39,470	3,947
<b>5</b>	Cash outflows related to unsecured wholesale funding	11,240,433	8,022,460	11,084,357	7,900,967
<b>6</b>	of which, Qualifying operational deposits	-	-	-	-
<b>7</b>	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,422,224	7,204,251	10,258,120	7,074,731
<b>8</b>	of which, Debt securities	818,208	818,208	826,236	826,236
<b>9</b>	Cash outflows related to secured funding, etc.	215,945		329,042	
<b>10</b>	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	3,204,169	1,824,868	3,085,714	1,720,118
<b>11</b>	of which, Cash outflows related to derivative transactions, etc.	1,541,747	1,541,747	1,434,880	1,434,880
<b>12</b>	of which, Cash outflows related to funding programs	-	-	-	-
<b>13</b>	of which, Cash outflows related to credit and liquidity facilities	1,662,422	283,121	1,650,833	285,237
<b>14</b>	Cash outflows related to contractual funding obligations, etc.	2,755,408	552,513	2,916,871	490,541
<b>15</b>	Cash outflows related to contingencies	5,818,101	127,319	5,775,344	132,811
<b>16</b>	Total cash outflows	10,747,133		10,577,442	
<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>
<b>17</b>	Cash inflows related to secured lending, etc.	1,204,003	-	780,283	-
<b>18</b>	Cash inflows related to collection of loans, etc.	6,345,710	5,466,564	5,100,778	4,226,859
<b>19</b>	Other cash inflows	3,009,620	234,303	3,871,768	195,564
<b>20</b>	Total cash inflows	10,559,334	5,700,867	9,752,830	4,422,423
<b>Consolidated Liquidity Coverage Ratio (4)</b>					
<b>21</b>	Total HQLA allowed to be included in the calculation	27,164,191		29,992,318	
<b>22</b>	Net cash outflows	5,046,265		6,155,019	
<b>23</b>	Consolidated liquidity coverage ratio (LCR)	538.3%		487.2%	
<b>24</b>	The number of data used to calculate the average value	63		61	