

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

| Item | | Current Quarter (2022/07-09) | | Prior Quarter (2022/04-06) | |
|--|---|---------------------------------------|-------------------------------------|---------------------------------------|-------------------------------------|
| High-Quality Liquid Assets (1) | | | | | |
| 1 | Total high-quality liquid assets (HQLA) | 26,023,064 | | 25,540,013 | |
| Cash Outflows (2) | | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE |
| 2 | Cash outflows related to unsecured retail funding | 38,118 | 3,779 | 40,270 | 3,995 |
| 3 | of which, Stable deposits | 456 | 13 | 455 | 13 |
| 4 | of which, Less stable deposits | 37,662 | 3,766 | 39,815 | 3,981 |
| 5 | Cash outflows related to unsecured wholesale funding | 13,418,753 | 10,237,257 | 13,158,445 | 8,915,572 |
| 6 | of which, Qualifying operational deposits | - | - | - | - |
| 7 | of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities | 12,283,329 | 9,101,833 | 12,180,798 | 7,937,925 |
| 8 | of which, Debt securities | 1,135,424 | 1,135,424 | 977,646 | 977,646 |
| 9 | Cash outflows related to secured funding, etc. | 218,225 | | 288,102 | |
| 10 | Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities | 4,013,052 | 2,441,122 | 3,939,102 | 2,460,143 |
| 11 | of which, Cash outflows related to derivative transactions, etc. | 2,127,710 | 2,127,710 | 2,160,846 | 2,160,846 |
| 12 | of which, Cash outflows related to funding programs | - | - | - | - |
| 13 | of which, Cash outflows related to credit and liquidity facilities | 1,885,342 | 313,412 | 1,778,255 | 299,296 |
| 14 | Cash outflows related to contractual funding obligations, etc. | 1,908,743 | 154,609 | 2,977,504 | 557,180 |
| 15 | Cash outflows related to contingencies | 7,296,649 | 157,379 | 6,295,432 | 137,356 |
| 16 | Total cash outflows | 13,212,374 | | 12,362,349 | |
| Cash Inflows (3) | | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE | TOTAL UNWEIGHTED VALUE | TOTAL WEIGHTED VALUE |
| 17 | Cash inflows related to secured lending, etc. | 22,001 | 1,561 | 222,015 | 1,382 |
| 18 | Cash inflows related to collection of loans, etc. | 3,018,036 | 1,967,355 | 2,953,217 | 2,005,831 |
| 19 | Other cash inflows | 2,980,654 | 371,392 | 3,681,727 | 289,822 |
| 20 | Total cash inflows | 6,020,692 | 2,340,309 | 6,856,961 | 2,297,036 |
| Consolidated Liquidity Coverage Ratio (4) | | | | | |
| 21 | Total HQLA allowed to be included in the calculation | 26,023,064 | | 25,540,013 | |
| 22 | Net cash outflows | 10,872,065 | | 10,065,312 | |
| 23 | Consolidated liquidity coverage ratio (LCR) | 239.3% | | 253.7% | |
| 24 | The number of data used to calculate the average value | 62 | | 61 | |