

## Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2020/1-3)		Prior Quarter (2019/10-12)	
<b>High-Quality Liquid Assets (1)</b>					
1	Total high-quality liquid assets (HQLA)	26,876,939		26,893,875	
<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	43,222	4,297	44,647	4,438
3	of which, Stable deposits	360	11	375	11
4	of which, Less stable deposits	42,863	4,286	44,272	4,427
5	Cash outflows related to unsecured wholesale funding	10,334,658	7,450,085	10,217,442	7,266,017
6	of which, Qualifying operational deposits	0	0	0	0
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,427,587	6,543,014	9,502,054	6,550,629
8	of which, Debt securities	907,071	907,071	715,388	715,388
9	Cash outflows related to secured funding, etc.		224,631		134,665
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,516,530	1,341,439	2,760,699	1,613,424
11	of which, Cash outflows related to derivative transactions, etc.	1,094,657	1,094,657	1,358,068	1,358,068
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,421,873	246,782	1,402,631	255,356
14	Cash outflows related to contractual funding obligations, etc.	4,683,354	670,838	5,141,410	584,963
15	Cash outflows related to contingencies	3,465,493	125,699	3,667,590	176,580
16	Total cash outflows		9,816,988		9,780,088
<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.	2,822	0	198,195	0
18	Cash inflows related to collection of loans, etc.	3,269,654	2,359,884	2,985,938	2,274,266
19	Other cash inflows	4,823,588	484,229	5,253,699	612,935
20	Total cash inflows	8,096,064	2,844,114	8,437,832	2,887,201
<b>Non-consolidated Liquidity Coverage Ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation		26,876,939		26,893,875
22	Net cash outflows		6,972,874		6,892,887
23	Non-consolidated liquidity coverage ratio (LCR)		385.4%		390.1%
24	The number of data used to calculate the average value		58		62