

## Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2023/1-3)		Prior Quarter (2022/10-12)	
<b>High-Quality Liquid Assets (1)</b>					
<b>1</b>	Total high-quality liquid assets (HQLA)	28,867,671		26,757,379	
<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	27,457	2,713	34,200	3,388
<b>3</b>	of which, Stable deposits	454	13	448	13
<b>4</b>	of which, Less stable deposits	27,002	2,700	33,751	3,375
<b>5</b>	Cash outflows related to unsecured wholesale funding	12,711,483	9,678,346	14,166,161	11,063,205
<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	11,683,530	8,650,392	13,352,032	10,249,076
<b>8</b>	of which, Debt securities	1,027,953	1,027,953	814,128	814,128
<b>9</b>	Cash outflows related to secured funding, etc.		135,088		63,983
<b>10</b>	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,411,685	2,752,694	4,310,941	2,642,159
<b>11</b>	of which, Cash outflows related to derivative transactions, etc.	2,431,419	2,431,419	2,315,587	2,315,587
<b>12</b>	of which, Cash outflows related to funding programs	-	-	-	-
<b>13</b>	of which, Cash outflows related to credit and liquidity facilities	1,980,266	321,274	1,995,353	326,571
<b>14</b>	Cash outflows related to contractual funding obligations, etc.	2,918,809	310,038	2,539,877	130,179
<b>15</b>	Cash outflows related to contingencies	7,538,092	166,308	7,660,046	170,511
<b>16</b>	Total cash outflows		13,045,189		14,073,427
<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.	31,967	712	-	-
<b>18</b>	Cash inflows related to collection of loans, etc.	2,383,606	1,683,785	2,421,756	1,665,365
<b>19</b>	Other cash inflows	3,381,785	315,915	3,070,479	396,026
<b>20</b>	Total cash inflows	5,797,358	2,000,413	5,492,235	2,061,391
<b>Consolidated Liquidity Coverage Ratio (4)</b>					
<b>21</b>	Total HQLA allowed to be included in the calculation		28,867,671		26,757,379
<b>22</b>	Net cash outflows		11,044,775		12,012,035
<b>23</b>	Consolidated liquidity coverage ratio (LCR)		261.3%		222.7%
<b>24</b>	The number of data used to calculate the average value		60		62