

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2021/1-3)		Prior Quarter (2020/10-12)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	27,477,326		28,097,281	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	41,533	4,118	41,736	4,137
3	of which, Stable deposits	500	15	513	15
4	of which, Less stable deposits	41,033	4,103	41,223	4,122
5	Cash outflows related to unsecured wholesale funding	10,657,144	7,638,363	11,257,812	8,225,272
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,906,827	6,888,046	10,602,686	7,570,146
8	of which, Debt securities	750,317	750,317	655,125	655,125
9	Cash outflows related to secured funding, etc.	344,212		223,197	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	3,212,017	1,728,688	3,143,910	1,655,465
11	of which, Cash outflows related to derivative transactions, etc.	1,442,179	1,442,179	1,369,317	1,369,317
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	1,769,838	286,509	1,774,593	286,148
14	Cash outflows related to contractual funding obligations, etc.	3,578,558	655,919	3,025,956	447,740
15	Cash outflows related to contingencies	5,468,388	129,214	5,279,548	129,312
16	Total cash outflows	10,500,517		10,685,126	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	153,495	-	-	-
18	Cash inflows related to collection of loans, etc.	3,541,900	2,607,994	2,473,163	1,791,776
19	Other cash inflows	4,204,446	327,812	3,540,081	200,675
20	Total cash inflows	7,899,842	2,935,806	6,013,244	1,992,451
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	27,477,326		28,097,281	
22	Net cash outflows	7,564,711		8,692,675	
23	Consolidated liquidity coverage ratio (LCR)	363.2%		323.2%	
24	The number of data used to calculate the average value	60		63	