

Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2020/10-12)		Prior Quarter (2020/7-9)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	27,807,462		28,808,101	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	41,736	4,137	41,380	4,107
3	of which, Stable deposits	513	15	432	12
4	of which, Less stable deposits	41,223	4,122	40,947	4,094
5	Cash outflows related to unsecured wholesale funding	11,226,534	8,193,993	10,982,477	7,928,326
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,571,324	7,538,784	10,341,213	7,287,062
8	of which, Debt securities	655,209	655,209	641,264	641,264
9	Cash outflows related to secured funding, etc.	223,197		340,834	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	3,112,950	1,650,363	3,055,983	1,655,401
11	of which, Cash outflows related to derivative transactions, etc.	1,369,317	1,369,317	1,390,344	1,390,344
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	1,743,633	281,046	1,665,639	265,057
14	Cash outflows related to contractual funding obligations, etc.	3,027,148	448,932	3,789,371	457,914
15	Cash outflows related to contingencies	3,509,532	106,481	3,454,138	114,625
16	Total cash outflows	10,627,107		10,501,210	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	-	-	190,529	-
18	Cash inflows related to collection of loans, etc.	2,534,739	1,853,631	2,694,157	1,894,818
19	Other cash inflows	3,545,163	200,072	4,149,159	407,729
20	Total cash inflows	6,079,902	2,053,703	7,033,845	2,302,548
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	27,807,462		28,808,101	
22	Net cash outflows	8,573,404		8,198,662	
23	Non-consolidated liquidity coverage ratio (LCR)	324.3%		351.3%	
24	The number of data used to calculate the average value	63		61	