

Liquidity Coverage Ratio Disclosure (Non-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)	27,244,933		27,807,462	
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	10,657,390	7,638,609	11,226,534	8,193,993
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,906,985	6,888,204	10,571,324	7,538,784
8	of which, Debt securities	750,404	750,404	655,209	655,209
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	3,239,181	1,748,561	3,112,950	1,650,363
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	1,797,002	306,381	1,743,633	281,046
14	Cash outflows related to contractual funding obligations, etc.	3,578,147	655,508	3,027,148	448,932
15	Cash outflows related to contingencies	3,618,644	103,000	3,509,532	106,481
16	Total cash outflows	10,494,009		10,627,107	
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.	3,601,253	2,668,059	2,534,739	1,853,631
19	Other cash inflows	4,209,917	327,064	3,545,163	200,072
20	Total cash inflows	7,964,665	2,995,123	6,079,902	2,053,703
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	27,244,933		27,807,462	
22	Net cash outflows	7,498,886		8,573,404	
23	Non-consolidated liquidity coverage ratio (LCR)	363.3%		324.3%	
24	The number of data used to calculate the average value	60		63	