

Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2021/4-6)		Prior Quarter (2021/1-3)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	28,901,271		27,244,933	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	40,162	3,982	41,533	4,118
3	of which, Stable deposits	488	14	500	15
4	of which, Less stable deposits	39,674	3,967	41,033	4,103
5	Cash outflows related to unsecured wholesale funding	12,510,406	8,302,502	10,657,390	7,638,609
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,705,445	7,497,541	9,906,985	6,888,204
8	of which, Debt securities	804,960	804,960	750,404	750,404
9	Cash outflows related to secured funding, etc.	367,828		344,212	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	3,170,085	1,772,305	3,239,181	1,748,561
11	of which, Cash outflows related to derivative transactions, etc.	1,470,900	1,470,900	1,442,179	1,442,179
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	1,699,185	301,404	1,797,002	306,381
14	Cash outflows related to contractual funding obligations, etc.	3,454,317	522,034	3,578,147	655,508
15	Cash outflows related to contingencies	3,839,902	108,987	3,618,644	103,000
16	Total cash outflows	11,077,640		10,494,009	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	390,225	-	153,495	-
18	Cash inflows related to collection of loans, etc.	4,298,837	3,493,577	3,601,253	2,668,059
19	Other cash inflows	3,941,354	238,989	4,209,917	327,064
20	Total cash inflows	8,630,416	3,732,566	7,964,665	2,995,123
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	28,901,271		27,244,933	
22	Net cash outflows	7,345,073		7,498,886	
23	Non-consolidated liquidity coverage ratio (LCR)	393.4%		363.3%	
24	The number of data used to calculate the average value	61		60	