

Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2021/7-9)		Prior Quarter (2021/4-6)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	29,766,478		28,901,271	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	39,931	3,960	40,162	3,982
3	of which, Stable deposits	461	13	488	14
4	of which, Less stable deposits	39,470	3,947	39,674	3,967
5	Cash outflows related to unsecured wholesale funding	11,043,221	7,859,832	12,510,406	8,302,502
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	10,216,895	7,033,505	11,705,445	7,497,541
8	of which, Debt securities	826,326	826,326	804,960	804,960
9	Cash outflows related to secured funding, etc.		329,042		367,828
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,980,114	1,695,313	3,170,085	1,772,305
11	of which, Cash outflows related to derivative transactions, etc.	1,434,880	1,434,880	1,470,900	1,470,900
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	1,545,233	260,432	1,699,185	301,404
14	Cash outflows related to contractual funding obligations, etc.	2,918,236	491,907	3,454,317	522,034
15	Cash outflows related to contingencies	4,228,890	113,709	3,839,902	108,987
16	Total cash outflows		10,493,765		11,077,640
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	780,283	-	390,225	-
18	Cash inflows related to collection of loans, etc.	5,178,001	4,304,983	4,298,837	3,493,577
19	Other cash inflows	4,037,862	233,944	3,941,354	238,989
20	Total cash inflows	9,996,147	4,538,927	8,630,416	3,732,566
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		29,766,478		28,901,271
22	Net cash outflows		5,954,837		7,345,073
23	Non-consolidated liquidity coverage ratio (LCR)		499.8%		393.4%
24	The number of data used to calculate the average value		61		61