

Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2022/01-03)		Prior Quarter (2021/10-12)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	25,728,258		26,973,529	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	42,013	4,167	40,578	4,025
3	of which, Stable deposits	486	14	464	13
4	of which, Less stable deposits	41,526	4,152	40,114	4,011
5	Cash outflows related to unsecured wholesale funding	10,383,371	7,215,810	11,199,482	7,981,706
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,437,957	6,270,397	10,380,920	7,163,145
8	of which, Debt securities	945,413	945,413	818,561	818,561
9	Cash outflows related to secured funding, etc.		274,395		215,945
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	3,188,271	1,839,387	3,079,394	1,797,227
11	of which, Cash outflows related to derivative transactions, etc.	1,578,366	1,578,366	1,541,747	1,541,747
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	1,609,904	261,020	1,537,646	255,479
14	Cash outflows related to contractual funding obligations, etc.	2,927,214	683,293	2,745,242	542,347
15	Cash outflows related to contingencies	3,927,834	106,437	3,887,145	101,259
16	Total cash outflows		10,123,491		10,642,512
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	397,164	-	1,204,003	-
18	Cash inflows related to collection of loans, etc.	4,973,291	3,961,133	6,439,201	5,560,405
19	Other cash inflows	3,174,721	253,156	3,012,721	232,034
20	Total cash inflows	8,545,177	4,214,290	10,655,925	5,792,439
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		25,728,258		26,973,529
22	Net cash outflows		5,911,065		4,856,713
23	Non-consolidated liquidity coverage ratio (LCR)		435.2%		555.3%
24	The number of data used to calculate the average value		59		63