

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2023/10-12)		Prior Quarter (2023/7-9)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	26,795,226		28,540,348	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	10,371	1,008	11,258	1,094
3	of which, Stable deposits	411	12	442	13
4	of which, Less stable deposits	9,960	996	10,815	1,081
5	Cash outflows related to unsecured wholesale funding	15,201,432	12,147,454	15,677,081	12,463,756
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	14,447,340	11,393,362	14,572,000	11,358,675
8	of which, Debt securities	754,092	754,092	1,105,080	1,105,080
9	Cash outflows related to secured funding, etc.	119,170		248,500	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,750,815	2,938,017	4,861,246	3,032,411
11	of which, Cash outflows related to derivative transactions, etc.	2,593,726	2,593,726	2,686,275	2,686,275
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	2,157,088	344,291	2,174,971	346,136
14	Cash outflows related to contractual funding obligations, etc.	3,450,394	197,898	3,369,921	174,714
15	Cash outflows related to contingencies	7,438,120	162,582	7,343,840	165,613
16	Total cash outflows	15,566,131		16,086,091	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	213,183	-	98,873	6,431
18	Cash inflows related to collection of loans, etc.	1,894,607	1,320,787	1,991,016	1,372,111
19	Other cash inflows	3,662,128	331,507	4,239,437	396,258
20	Total cash inflows	5,769,919	1,652,295	6,329,327	1,774,801
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	26,795,226		28,540,348	
22	Net cash outflows	13,913,836		14,311,290	
23	Consolidated liquidity coverage ratio (LCR)	192.5%		199.4%	
24	The number of data used to calculate the average value	62		62	