

Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2023/1-3)		Prior Quarter (2022/10-12)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	28,716,616		26,601,152	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	27,457	2,713	34,200	3,388
3	of which, Stable deposits	454	13	448	13
4	of which, Less stable deposits	27,002	2,700	33,751	3,375
5	Cash outflows related to unsecured wholesale funding	12,685,344	9,653,777	14,138,520	11,035,892
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,657,391	8,625,824	13,329,129	10,226,501
8	of which, Debt securities	1,027,953	1,027,953	809,391	809,391
9	Cash outflows related to secured funding, etc.	135,088		63,983	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,177,262	2,705,030	4,089,686	2,593,613
11	of which, Cash outflows related to derivative transactions, etc.	2,431,419	2,431,419	2,315,587	2,315,587
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	1,745,842	273,611	1,774,098	278,025
14	Cash outflows related to contractual funding obligations, etc.	2,906,701	297,930	2,528,225	118,527
15	Cash outflows related to contingencies	5,278,947	134,737	5,495,842	142,899
16	Total cash outflows	12,929,277		13,958,305	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	31,949	712	-	-
18	Cash inflows related to collection of loans, etc.	2,509,403	1,810,673	2,545,484	1,790,327
19	Other cash inflows	3,384,954	314,364	3,072,112	392,856
20	Total cash inflows	5,926,307	2,125,750	5,617,597	2,183,183
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	28,716,616		26,601,152	
22	Net cash outflows	10,803,527		11,775,121	
23	Non-consolidated liquidity coverage ratio (LCR)	265.8%		225.9%	
24	The number of data used to calculate the average value	60		62	