

Liquidity Coverage Ratio Disclosure (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)	25,954,438		27,164,191	
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	10,407,199	7,239,346	11,240,433	8,022,460
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,461,923	6,294,070	10,422,224	7,204,251
8	of which, Debt securities	945,276	945,276	818,208	818,208
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	3,318,071	1,867,980	3,204,169	1,824,868
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	1,739,705	289,614	1,662,422	283,121
14	Cash outflows related to contractual funding obligations, etc.	2,938,584	694,663	2,755,408	552,513
15	Cash outflows related to contingencies	5,913,206	129,252	5,818,101	127,319
16	Total cash outflows	10,209,805		10,747,133	
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.	4,879,806	3,866,913	6,345,710	5,466,564
19	Other cash inflows	3,170,825	254,777	3,009,620	234,303
20	Total cash inflows	8,447,796	4,121,690	10,559,334	5,700,867
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	25,954,438		27,164,191	
22	Net cash outflows	6,088,115		5,046,265	
23	Consolidated liquidity coverage ratio (LCR)	426.3%		538.3%	
24	The number of data used to calculate the average value	59		63	