

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2022/04-06)		Prior Quarter (2022/01-03)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	25,540,013		25,954,438	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	40,270	3,995	42,013	4,167
3	of which, Stable deposits	455	13	486	14
4	of which, Less stable deposits	39,815	3,981	41,526	4,152
5	Cash outflows related to unsecured wholesale funding	13,158,445	8,915,572	10,407,199	7,239,346
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	12,180,798	7,937,925	9,461,923	6,294,070
8	of which, Debt securities	977,646	977,646	945,276	945,276
9	Cash outflows related to secured funding, etc.		288,102		274,395
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	3,939,102	2,460,143	3,318,071	1,867,980
11	of which, Cash outflows related to derivative transactions, etc.	2,160,846	2,160,846	1,578,366	1,578,366
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	1,778,255	299,296	1,739,705	289,614
14	Cash outflows related to contractual funding obligations, etc.	2,977,504	557,180	2,938,584	694,663
15	Cash outflows related to contingencies	6,295,432	137,356	5,913,206	129,252
16	Total cash outflows		12,362,349		10,209,805
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	222,015	1,382	397,164	-
18	Cash inflows related to collection of loans, etc.	2,953,217	2,005,831	4,879,806	3,866,913
19	Other cash inflows	3,681,727	289,822	3,170,825	254,777
20	Total cash inflows	6,856,961	2,297,036	8,447,796	4,121,690
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		25,540,013		25,954,438
22	Net cash outflows		10,065,312		6,088,115
23	Consolidated liquidity coverage ratio (LCR)		253.7%		426.3%
24	The number of data used to calculate the average value		61		59