

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2022/10-12)		Prior Quarter (2022/07-09)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	26,757,379		26,023,064	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	34,200	3,388	38,118	3,779
3	of which, Stable deposits	448	13	456	13
4	of which, Less stable deposits	33,751	3,375	37,662	3,766
5	Cash outflows related to unsecured wholesale funding	14,166,161	11,063,205	13,418,753	10,237,257
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	13,352,032	10,249,076	12,283,329	9,101,833
8	of which, Debt securities	814,128	814,128	1,135,424	1,135,424
9	Cash outflows related to secured funding, etc.	63,983		218,225	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,310,941	2,642,159	4,013,052	2,441,122
11	of which, Cash outflows related to derivative transactions, etc.	2,315,587	2,315,587	2,127,710	2,127,710
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	1,995,353	326,571	1,885,342	313,412
14	Cash outflows related to contractual funding obligations, etc.	2,539,877	130,179	1,908,743	154,609
15	Cash outflows related to contingencies	7,660,046	170,511	7,296,649	157,379
16	Total cash outflows	14,073,427		13,212,374	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	-	-	22,001	1,561
18	Cash inflows related to collection of loans, etc.	2,421,756	1,665,365	3,018,036	1,967,355
19	Other cash inflows	3,070,479	396,026	2,980,654	371,392
20	Total cash inflows	5,492,235	2,061,391	6,020,692	2,340,309
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	26,757,379		26,023,064	
22	Net cash outflows	12,012,035		10,872,065	
23	Consolidated liquidity coverage ratio (LCR)	222.7%		239.3%	
24	The number of data used to calculate the average value	62		62	