

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2023/7-9)		Prior Quarter (2023/4-6)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	28,540,348		29,939,835	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	11,258	1,094	13,608	1,329
3	of which, Stable deposits	442	13	445	13
4	of which, Less stable deposits	10,815	1,081	13,162	1,316
5	Cash outflows related to unsecured wholesale funding	15,677,081	12,463,756	16,696,755	12,603,789
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	14,572,000	11,358,675	15,706,166	11,613,200
8	of which, Debt securities	1,105,080	1,105,080	990,589	990,589
9	Cash outflows related to secured funding, etc.	248,500		181,303	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,861,246	3,032,411	4,779,798	3,024,377
11	of which, Cash outflows related to derivative transactions, etc.	2,686,275	2,686,275	2,684,040	2,684,040
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	2,174,971	346,136	2,095,758	340,336
14	Cash outflows related to contractual funding obligations, etc.	3,369,921	174,714	3,464,982	249,274
15	Cash outflows related to contingencies	7,343,840	165,613	7,170,932	158,509
16	Total cash outflows	16,086,091		16,218,584	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	98,873	6,431	185,897	5,151
18	Cash inflows related to collection of loans, etc.	1,991,016	1,372,111	1,949,573	1,366,818
19	Other cash inflows	4,239,437	396,258	3,790,110	419,206
20	Total cash inflows	6,329,327	1,774,801	5,925,580	1,791,176
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	28,540,348		29,939,835	
22	Net cash outflows	14,311,290		14,427,407	
23	Consolidated liquidity coverage ratio (LCR)	199.4%		207.5%	
24	The number of data used to calculate the average value	62		62	