

Liquidity Coverage Ratio Disclosure (Non-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)	26,601,152		25,757,912	
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	14,138,520	11,035,892	13,391,403	10,209,906
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	13,329,129	10,226,501	12,261,460	9,079,964
8	of which, Debt securities	809,391	809,391	1,129,942	1,129,942
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	4,089,686	2,593,613	3,828,361	2,398,162
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	1,774,098	278,025	1,700,650	270,451
14	Cash outflows related to contractual funding obligations, etc.	2,528,225	118,527	1,898,731	144,597
15	Cash outflows related to contingencies	5,495,842	142,899	5,183,672	130,893
16	Total cash outflows		13,958,305		13,105,565
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.	2,545,484	1,790,327	3,114,953	2,065,832
19	Other cash inflows	3,072,112	392,856	3,149,795	445,130
20	Total cash inflows	5,617,597	2,183,183	6,286,750	2,512,524
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		26,601,152		25,757,912
22	Net cash outflows		11,775,121		10,593,040
23	Non-consolidated liquidity coverage ratio (LCR)		225.9%		243.1%
24	The number of data used to calculate the average value		62		62