

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2023/4-6)		Prior Quarter (2023/1-3)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	29,939,835		28,867,671	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	13,608	1,329	27,457	2,713
3	of which, Stable deposits	445	13	454	13
4	of which, Less stable deposits	13,162	1,316	27,002	2,700
5	Cash outflows related to unsecured wholesale funding	16,696,755	12,603,789	12,711,483	9,678,346
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	15,706,166	11,613,200	11,683,530	8,650,392
8	of which, Debt securities	990,589	990,589	1,027,953	1,027,953
9	Cash outflows related to secured funding, etc.		181,303		135,088
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,779,798	3,024,377	4,411,685	2,752,694
11	of which, Cash outflows related to derivative transactions, etc.	2,684,040	2,684,040	2,431,419	2,431,419
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	2,095,758	340,336	1,980,266	321,274
14	Cash outflows related to contractual funding obligations, etc.	3,464,982	249,274	2,918,809	310,038
15	Cash outflows related to contingencies	7,170,932	158,509	7,538,092	166,308
16	Total cash outflows		16,218,584		13,045,189
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	185,897	5,151	31,967	712
18	Cash inflows related to collection of loans, etc.	1,949,573	1,366,818	2,383,606	1,683,785
19	Other cash inflows	3,790,110	419,206	3,381,785	315,915
20	Total cash inflows	5,925,580	1,791,176	5,797,358	2,000,413
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		29,939,835		28,867,671
22	Net cash outflows		14,427,407		11,044,775
23	Consolidated liquidity coverage ratio (LCR)		207.5%		261.3%
24	The number of data used to calculate the average value		62		60