

Liquidity Coverage Ratio Disclosure (Non-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)	28,237,845		29,777,070	
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	15,618,124	12,416,958	16,668,880	12,583,519
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	14,513,043	11,311,877	15,678,291	11,592,930
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	4,596,795	2,985,018	4,546,889	2,978,726
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	1,910,520	298,743	1,862,849	294,686
14	Cash outflows related to contractual funding obligations, etc.	3,356,602	161,433	3,451,662	235,979
15	Cash outflows related to contingencies	4,921,122	130,183	4,813,645	124,584
16	Total cash outflows	15,943,188		16,105,443	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	98,882	6,431	185,873	5,151
18	Cash inflows related to collection of loans, etc.	2,079,458	1,463,378	2,028,251	1,447,660
19	Other cash inflows	4,448,589	516,170	3,792,720	417,175
20	Total cash inflows	6,626,930	1,985,980	6,006,845	1,869,986
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	28,237,845		29,777,070	
22	Net cash outflows	13,957,208		14,235,456	
23	Non-consolidated liquidity coverage ratio (LCR)	202.3%		209.1%	
24	The number of data used to calculate the average value	62		62	