

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2024/4-6)		Prior Quarter (2024/1-3)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	23,541,961		26,268,895	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	10,035	971	10,214	989
3	of which, Stable deposits	461	13	449	13
4	of which, Less stable deposits	9,574	957	9,764	976
5	Cash outflows related to unsecured wholesale funding	14,964,447	10,864,530	14,072,242	11,064,886
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	13,908,391	9,808,474	13,155,503	10,148,147
8	of which, Debt securities	1,056,055	1,056,055	916,739	916,739
9	Cash outflows related to secured funding, etc.		180,127		187,425
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	4,815,387	3,020,397	4,694,159	2,915,188
11	of which, Cash outflows related to derivative transactions, etc.	2,679,787	2,679,787	2,577,641	2,577,641
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	2,135,600	340,610	2,116,518	337,547
14	Cash outflows related to contractual funding obligations , etc.	3,707,408	255,947	3,925,825	266,743
15	Cash outflows related to contingencies	7,663,628	160,073	7,349,852	157,608
16	Total cash outflows		14,482,048		14,592,842
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	0	-	32,954	3,761
18	Cash inflows related to collection of loans, etc.	2,053,677	1,392,373	2,137,489	1,441,647
19	Other cash inflows	3,058,563	274,823	3,800,030	232,667
20	Total cash inflows	5,112,241	1,667,196	5,970,473	1,678,076
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		23,541,961		26,268,895
22	Net cash outflows		12,814,851		12,914,765
23	Consolidated liquidity coverage ratio (LCR)		183.7%		203.4%
24	The number of data used to calculate the average value		62		58