

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2024/10-12)		Prior Quarter (2024/7-9)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	25,806,398		25,239,633	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	12,653	1,183	9,814	950
3	of which, Stable deposits	1,171	35	449	13
4	of which, Less stable deposits	11,481	1,148	9,365	936
5	Cash outflows related to unsecured wholesale funding	12,219,839	9,236,962	13,459,834	10,392,983
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,450,096	8,467,220	12,564,671	9,497,820
8	of which, Debt securities	769,742	769,742	895,162	895,162
9	Cash outflows related to secured funding, etc.		95,973		168,157
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	5,724,182	3,985,520	5,204,433	3,489,337
11	of which, Cash outflows related to derivative transactions, etc.	3,645,461	3,645,461	3,159,193	3,159,193
12	of which, Cash outflows related to funding programs	-	-	-	-
13	of which, Cash outflows related to credit and liquidity facilities	2,078,720	340,058	2,045,239	330,144
14	Cash outflows related to contractual funding obligations , etc.	3,892,676	266,044	3,852,654	379,335
15	Cash outflows related to contingencies	7,752,665	159,304	7,716,282	161,901
16	Total cash outflows		13,744,988		14,592,665
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	439	62	-	-
18	Cash inflows related to collection of loans, etc.	2,062,557	1,399,193	2,110,832	1,449,841
19	Other cash inflows	3,127,483	563,404	3,141,772	548,921
20	Total cash inflows	5,190,481	1,962,660	5,252,604	1,998,762
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		25,806,398		25,239,633
22	Net cash outflows		11,782,328		12,593,902
23	Consolidated liquidity coverage ratio (LCR)		219.0%		200.4%
24	The number of data used to calculate the average value		63		62