

Liquidity Coverage Ratio Disclosure (Non-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)	25,229,796		24,741,034	
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	12,181,309	9,199,347	13,423,825	10,356,974
6	of which, Qualifying operational deposits	-	-	-	-
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	11,411,566	8,429,604	12,528,662	9,461,812
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	5,514,493	3,949,572	4,983,465	3,451,620
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	1,869,032	304,111	1,824,272	292,426
14	Cash outflows related to contractual funding obligations, etc.	3,880,665	254,041	3,840,278	366,960
15	Cash outflows related to contingencies	5,041,821	123,115	5,101,034	126,901
16	Total cash outflows		13,623,234		14,471,563
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	442	62	-	-
18	Cash inflows related to collection of loans, etc.	2,249,965	1,587,491	2,305,023	1,645,290
19	Other cash inflows	3,141,771	571,190	3,349,957	671,989
20	Total cash inflows	5,392,178	2,158,745	5,654,981	2,317,279
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		25,229,796		24,741,034
22	Net cash outflows		11,464,489		12,154,283
23	Non-consolidated liquidity coverage ratio (LCR)		220.0%		203.5%
24	The number of data used to calculate the average value		63		62