

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter(※) (2016/1-3)		Prior Quarter (2015/10-12)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	27,471,558		27,836,513	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	62,539	6,272	62,697	6,276
3	of which, Stable deposits	239	7	243	7
4	of which, Less stable deposits	62,300	6,265	62,455	6,269
5	Cash outflows related to unsecured wholesale funding	10,579,816	7,846,912	11,316,860	8,555,698
6	of which, Qualifying operational deposits	0	0	0	0
7	of which, Cash outflows related to unsecured wholesale funding other than qualifying operational deposits and debt securities	9,318,491	6,585,586	9,670,393	6,909,231
8	of which, Debt securities	1,261,325	1,261,325	1,646,467	1,646,467
9	Cash outflows related to secured funding, etc.	294,090		194,868	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,581,177	1,645,742	2,471,755	1,498,367
11	of which, Cash outflows related to derivative transactions, etc.	1,446,887	1,446,887	1,277,420	1,277,420
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,134,290	198,854	1,194,334	220,947
14	Cash outflows related to contractual funding obligations, etc.	664,828	546,012	686,777	480,356
15	Cash outflows related to contingencies	3,661,524	122,992	3,644,825	119,285
16	Total cash outflows	10,462,019		10,854,851	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	1,161,894	0	4,122	0
18	Cash inflows related to collection of loans, etc.	2,955,860	1,909,357	3,669,637	2,474,187
19	Other cash inflows	998,878	346,922	774,943	298,039
20	Total cash inflows	5,116,632	2,256,279	4,448,702	2,772,226
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	27,471,558		27,836,513	
22	Net cash outflows	8,205,740		8,082,625	
23	Consolidated liquidity coverage ratio (LCR)	334.7%		344.3%	
24	The number of data used to calculate the average value	3		3	

(※)Current Quarter; the average values of 2016/1-3