

Liquidity Coverage Ratio Disclosure (Non-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	10,537,350	7,801,652	11,269,586	8,504,263
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	9,276,025	6,540,326	9,623,036	6,857,714
8	of which, Debt securities	1,261,325	1,261,325	1,646,550	1,646,550
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.	664,802	545,986	686,747	480,327
15	Cash outflows related to contingencies	3,087,237	106,818	3,111,149	103,626
16	Total cash outflows			10,400,559	10,787,728
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.	3,009,145	1,962,940	3,726,171	2,531,051
19	Other cash inflows	998,603	346,647	774,643	297,738
20	Total cash inflows	5,169,642	2,309,587	4,504,936	2,828,789
Non-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	8,090,973		7,958,938	
23	Non-consolidated liquidity coverage ratio (LCR)	339.5%		349.7%	
24	The number of data used to calculate the average value	3		3	

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