

Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2016/4-6)		Prior Quarter (2016/1-3)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	34,371,714		27,471,558	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	62,221	6,284	62,539	6,272
3	of which, Stable deposits	189	6	239	7
4	of which, Less stable deposits	62,032	6,278	62,300	6,265
5	Cash outflows related to unsecured wholesale funding	11,419,487	8,306,612	10,537,350	7,801,652
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	10,179,146	7,066,271	9,276,025	6,540,326
8	of which, Debt securities	1,240,341	1,240,341	1,261,325	1,261,325
9	Cash outflows related to secured funding, etc.		168,008		294,090
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,572,998	1,598,415	2,581,177	1,645,742
11	of which, Cash outflows related to derivative transactions, etc.	1,367,314	1,367,314	1,446,887	1,446,887
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,205,684	231,101	1,134,290	198,854
14	Cash outflows related to contractual funding obligations, etc.	1,623,429	272,210	664,802	545,986
15	Cash outflows related to contingencies	3,046,642	102,513	3,087,237	106,818
16	Total cash outflows		10,454,042		10,400,559
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	711,350	0	1,161,894	0
18	Cash inflows related to collection of loans, etc.	3,210,427	2,021,740	3,009,145	1,962,940
19	Other cash inflows	2,716,291	406,551	998,603	346,647
20	Total cash inflows	6,638,068	2,428,291	5,169,642	2,309,587
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		34,371,714		27,471,558
22	Net cash outflows		8,025,751		8,090,973
23	Non-consolidated liquidity coverage ratio (LCR)		428.2%		339.5%
24	The number of data used to calculate the average value		3		3