

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2018/1-3)		Prior Quarter (2017/10-12)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	35,326,846		36,412,857	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	64,950	6,482	59,263	5,941
3	of which, Stable deposits	362	11	359	11
4	of which, Less stable deposits	64,587	6,471	58,904	5,930
5	Cash outflows related to unsecured wholesale funding	10,950,578	8,046,631	11,053,588	8,149,139
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	9,707,695	6,803,749	9,928,897	7,024,447
8	of which, Debt securities	1,242,883	1,242,883	1,124,692	1,124,692
9	Cash outflows related to secured funding, etc.	231,830		259,727	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,597,219	1,554,316	2,733,287	1,693,107
11	of which, Cash outflows related to derivative transactions, etc.	1,310,321	1,310,321	1,445,176	1,445,176
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,286,898	243,995	1,288,111	247,931
14	Cash outflows related to contractual funding obligations, etc.	4,753,481	483,955	4,511,656	235,344
15	Cash outflows related to contingencies	4,487,830	187,672	4,293,695	165,037
16	Total cash outflows	10,510,886		10,508,295	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	1,217,183	0	1,139,727	0
18	Cash inflows related to collection of loans, etc.	4,481,538	3,925,059	4,442,392	3,924,015
19	Other cash inflows	5,825,485	774,977	5,890,927	483,352
20	Total cash inflows	11,524,205	4,700,036	11,473,046	4,407,366
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	35,326,846		36,412,857	
22	Net cash outflows	5,810,850		6,100,928	
23	Consolidated liquidity coverage ratio (LCR)	607.9%		596.8%	
24	The number of data used to calculate the average value	59		62	