

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter(※) (2015/7-9)		Prior Quarter (2015/4-6)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	28,164,618		26,177,675	
Cash Outflows (2)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	63,036	6,322	63,046	6,336
3	of which, Stable deposits	184	6	165	5
4	of which, Less stable deposits	62,853	6,316	62,882	6,331
5	Cash outflows related to unsecured wholesale funding	11,198,673	8,540,133	11,277,928	8,303,615
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	9,510,767	6,852,226	9,766,971	6,792,658
8	of which, Debt securities	1,687,907	1,687,907	1,510,957	1,510,957
9	Cash outflows related to secured funding, etc.	435,310		310,088	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,486,990	1,561,473	2,951,339	2,011,593
11	of which, Cash outflows related to derivative transactions, etc.	1,334,864	1,334,864	1,795,857	1,795,857
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,152,126	226,609	1,155,482	215,736
14	Cash outflows related to contractual funding obligations , etc.	525,793	432,133	832,836	661,916
15	Cash outflows related to contingencies	3,634,919	120,576	3,348,555	99,231
16	Total cash outflows	11,095,946		11,392,778	
Cash Inflows (3)					
		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	4,032	0	27,536	0
18	Cash inflows related to collection of loans, etc.	3,310,465	2,263,454	4,129,034	2,723,743
19	Other cash inflows	1,332,076	268,175	875,411	305,138
20	Total cash inflows	4,646,573	2,531,629	5,031,982	3,028,881
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	28,164,618		26,177,675	
22	Net cash outflows	8,564,317		8,363,898	
23	Consolidated liquidity coverage ratio (LCR)	328.8%		313.5%	
24	The number of data used to calculate the average value	3		3	

(※)Current Quarter; the average values of 2015/7-9