

Liquidity Coverage Ratio Disclosure (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	11,459,882	8,347,007	10,579,816	7,846,912
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	10,219,623	7,106,748	9,318,491	6,585,586
8	of which, Debt securities	1,240,258	1,240,258	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.	1,623,441	272,221	664,828	546,012
15	Cash outflows related to contingencies	3,749,785	119,258	3,661,524	122,992
16	Total cash outflows		10,511,193		10,462,019
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.	3,155,785	1,966,772	2,955,860	1,909,357
19	Other cash inflows	2,716,575	406,835	998,878	346,922
20	Total cash inflows	6,583,711	2,373,607	5,116,632	2,256,279
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		8,137,586		8,205,740
23	Consolidated liquidity coverage ratio (LCR)		422.3%		334.7%
24	The number of data used to calculate the average value		3		3