

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2016/7-9)		Prior Quarter (2016/4-6)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	37,229,355		34,371,714	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	63,091	6,379	62,221	6,284
3	of which, Stable deposits	352	11	189	6
4	of which, Less stable deposits	62,740	6,368	62,032	6,278
5	Cash outflows related to unsecured wholesale funding	10,625,290	7,812,067	11,459,882	8,347,007
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	9,633,044	6,819,821	10,219,623	7,106,748
8	of which, Debt securities	992,246	992,246	1,240,258	1,240,258
9	Cash outflows related to secured funding, etc.		150,904		168,008
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,565,719	1,622,435	2,572,998	1,598,415
11	of which, Cash outflows related to derivative transactions, etc.	1,400,995	1,400,995	1,367,314	1,367,314
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,164,725	221,440	1,205,684	231,101
14	Cash outflows related to contractual funding obligations, etc.	2,748,114	265,216	1,623,441	272,221
15	Cash outflows related to contingencies	3,962,577	123,718	3,749,785	119,258
16	Total cash outflows		9,980,718		10,511,193
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	1,069,124	0	711,350	0
18	Cash inflows related to collection of loans, etc.	2,012,636	1,339,698	3,155,785	1,966,772
19	Other cash inflows	2,664,175	384,546	2,716,575	406,835
20	Total cash inflows	5,745,936	1,724,243	6,583,711	2,373,607
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		37,229,355		34,371,714
22	Net cash outflows		8,256,475		8,137,586
23	Consolidated liquidity coverage ratio (LCR)		450.9%		422.3%
24	The number of data used to calculate the average value		3		3