

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2016/10-12)		Prior Quarter (2016/7-9)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	36,898,611		37,229,355	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	62,640	6,321	63,091	6,379
3	of which, Stable deposits	363	11	352	11
4	of which, Less stable deposits	62,277	6,310	62,740	6,368
5	Cash outflows related to unsecured wholesale funding	10,638,295	7,716,219	10,625,290	7,812,067
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	9,501,504	6,579,428	9,633,044	6,819,821
8	of which, Debt securities	1,136,791	1,136,791	992,246	992,246
9	Cash outflows related to secured funding, etc.		220,335		150,904
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,632,021	1,658,687	2,565,719	1,622,435
11	of which, Cash outflows related to derivative transactions, etc.	1,431,857	1,431,857	1,400,995	1,400,995
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,200,164	226,830	1,164,725	221,440
14	Cash outflows related to contractual funding obligations, etc.	4,367,900	220,161	2,748,114	265,216
15	Cash outflows related to contingencies	3,933,778	128,726	3,962,577	123,718
16	Total cash outflows		9,950,449		9,980,718
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	400,364	0	1,069,124	0
18	Cash inflows related to collection of loans, etc.	2,407,666	1,694,270	2,012,636	1,339,698
19	Other cash inflows	4,160,899	585,832	2,664,175	384,546
20	Total cash inflows	6,968,929	2,280,103	5,745,936	1,724,243
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		36,898,611		37,229,355
22	Net cash outflows		7,670,346		8,256,475
23	Consolidated liquidity coverage ratio (LCR)		481.0%		450.9%
24	The number of data used to calculate the average value		3		3