

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2017/7-9)		Prior Quarter (2017/4-6)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	37,230,666		36,748,317	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	59,664	5,987	60,392	6,086
3	of which, Stable deposits	333	10	344	10
4	of which, Less stable deposits	59,331	5,977	60,048	6,075
5	Cash outflows related to unsecured wholesale funding	10,626,287	7,962,113	11,828,560	8,483,563
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	9,448,095	6,783,921	10,873,504	7,528,507
8	of which, Debt securities	1,178,192	1,178,192	955,056	955,056
9	Cash outflows related to secured funding, etc.		324,671		310,923
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,705,770	1,668,668	2,658,400	1,615,008
11	of which, Cash outflows related to derivative transactions, etc.	1,418,185	1,418,185	1,366,638	1,366,638
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,287,585	250,483	1,291,762	248,370
14	Cash outflows related to contractual funding obligations, etc.	3,951,299	202,558	4,505,997	236,915
15	Cash outflows related to contingencies	4,193,216	151,773	4,039,668	143,310
16	Total cash outflows		10,315,771		10,795,804
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	1,256,461	0	2,204,604	0
18	Cash inflows related to collection of loans, etc.	3,214,108	2,707,879	3,100,220	2,499,028
19	Other cash inflows	6,472,890	964,680	5,635,243	600,583
20	Total cash inflows	10,943,459	3,672,559	10,940,067	3,099,612
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		37,230,666		36,748,317
22	Net cash outflows		6,643,212		7,696,192
23	Consolidated liquidity coverage ratio (LCR)		560.4%		477.4%
24	The number of data used to calculate the average value		62		62