

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2017/10-12)		Prior Quarter (2017/7-9)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	36,412,857		37,230,666	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	59,263	5,941	59,664	5,987
3	of which, Stable deposits	359	11	333	10
4	of which, Less stable deposits	58,904	5,930	59,331	5,977
5	Cash outflows related to unsecured wholesale funding	11,053,588	8,149,139	10,626,287	7,962,113
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	9,928,897	7,024,447	9,448,095	6,783,921
8	of which, Debt securities	1,124,692	1,124,692	1,178,192	1,178,192
9	Cash outflows related to secured funding, etc.		259,727		324,671
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,733,287	1,693,107	2,705,770	1,668,668
11	of which, Cash outflows related to derivative transactions, etc.	1,445,176	1,445,176	1,418,185	1,418,185
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,288,111	247,931	1,287,585	250,483
14	Cash outflows related to contractual funding obligations, etc.	4,511,656	235,344	3,951,299	202,558
15	Cash outflows related to contingencies	4,293,695	165,037	4,193,216	151,773
16	Total cash outflows		10,508,295		10,315,771
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	1,139,727	0	1,256,461	0
18	Cash inflows related to collection of loans, etc.	4,442,392	3,924,015	3,214,108	2,707,879
19	Other cash inflows	5,890,927	483,352	6,472,890	964,680
20	Total cash inflows	11,473,046	4,407,366	10,943,459	3,672,559
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		36,412,857		37,230,666
22	Net cash outflows		6,100,928		6,643,212
23	Consolidated liquidity coverage ratio (LCR)		596.8%		560.4%
24	The number of data used to calculate the average value		62		62