

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2018/7-9)		Prior Quarter (2018/4-6)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	33,838,080		36,255,368	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	50,794	5,053	59,959	5,970
3	of which, Stable deposits	384	12	374	11
4	of which, Less stable deposits	50,410	5,041	59,584	5,959
5	Cash outflows related to unsecured wholesale funding	11,649,636	8,815,636	12,790,115	9,160,694
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	10,277,870	7,443,869	11,605,657	7,976,236
8	of which, Debt securities	1,371,766	1,371,766	1,184,458	1,184,458
9	Cash outflows related to secured funding, etc.		218,809		194,812
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,579,119	1,612,563	2,622,660	1,598,584
11	of which, Cash outflows related to derivative transactions, etc.	1,373,206	1,373,206	1,349,770	1,349,770
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,205,913	239,358	1,272,890	248,814
14	Cash outflows related to contractual funding obligations, etc.	5,307,288	387,308	4,562,934	302,330
15	Cash outflows related to contingencies	5,148,533	246,557	4,740,151	207,263
16	Total cash outflows		11,285,925		11,469,654
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	806,366	0	708,138	0
18	Cash inflows related to collection of loans, etc.	3,713,099	3,208,271	3,538,956	3,031,396
19	Other cash inflows	5,922,651	437,760	5,428,369	388,139
20	Total cash inflows	10,442,116	3,646,031	9,675,463	3,419,536
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		33,838,080		36,255,368
22	Net cash outflows		7,639,894		8,050,118
23	Consolidated liquidity coverage ratio (LCR)		442.9%		450.3%
24	The number of data used to calculate the average value		62		62