

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2018/10-12)		Prior Quarter (2018/7-9)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	30,028,554		33,838,080	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	47,027	4,677	50,794	5,053
3	of which, Stable deposits	372	11	384	12
4	of which, Less stable deposits	46,655	4,665	50,410	5,041
5	Cash outflows related to unsecured wholesale funding	10,573,627	7,627,886	11,649,636	8,815,636
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	9,765,777	6,820,036	10,277,870	7,443,869
8	of which, Debt securities	807,850	807,850	1,371,766	1,371,766
9	Cash outflows related to secured funding, etc.		171,326		218,809
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,567,208	1,550,987	2,579,119	1,612,563
11	of which, Cash outflows related to derivative transactions, etc.	1,313,370	1,313,370	1,373,206	1,373,206
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,253,838	237,617	1,205,913	239,358
14	Cash outflows related to contractual funding obligations, etc.	5,306,955	445,495	5,307,288	387,308
15	Cash outflows related to contingencies	5,272,121	259,956	5,148,533	246,557
16	Total cash outflows		10,060,327		11,285,925
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	494,842	0	806,366	0
18	Cash inflows related to collection of loans, etc.	2,882,498	2,394,926	3,713,099	3,208,271
19	Other cash inflows	5,356,903	353,406	5,922,651	437,760
20	Total cash inflows	8,734,243	2,748,331	10,442,116	3,646,031
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		30,028,554		33,838,080
22	Net cash outflows		7,311,995		7,639,894
23	Consolidated liquidity coverage ratio (LCR)		410.6%		442.9%
24	The number of data used to calculate the average value		62		62