

## Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2019/1-3)		Prior Quarter (2018/10-12)	
<b>High-Quality Liquid Assets (1)</b>					
1	Total high-quality liquid assets (HQLA)	26,396,317		30,028,554	
<b>Cash Outflows (2)</b>		<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>	<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>
2	Cash outflows related to unsecured retail funding	46,690	4,643	47,027	4,677
3	of which, Stable deposits	371	11	372	11
4	of which, Less stable deposits	46,319	4,632	46,655	4,665
5	Cash outflows related to unsecured wholesale funding	10,435,820	7,522,931	10,573,627	7,627,886
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	9,812,566	6,899,677	9,765,777	6,820,036
8	of which, Debt securities	623,254	623,254	807,850	807,850
9	Cash outflows related to secured funding, etc.		166,963		171,326
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,677,929	1,573,518	2,567,208	1,550,987
11	of which, Cash outflows related to derivative transactions, etc.	1,318,653	1,318,653	1,313,370	1,313,370
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,359,276	254,865	1,253,838	237,617
14	Cash outflows related to contractual funding obligations, etc.	6,720,140	831,697	5,306,955	445,495
15	Cash outflows related to contingencies	5,176,359	243,922	5,272,121	259,956
16	Total cash outflows		10,343,674		10,060,327
<b>Cash Inflows (3)</b>		<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>	<b>TOTAL UNWEIGHTED VALUE</b>	<b>TOTAL WEIGHTED VALUE</b>
17	Cash inflows related to secured lending, etc.	393,893	0	494,842	0
18	Cash inflows related to collection of loans, etc.	3,445,241	2,757,554	2,882,498	2,394,926
19	Other cash inflows	6,843,439	609,318	5,356,903	353,406
20	Total cash inflows	10,682,573	3,366,872	8,734,243	2,748,331
<b>Consolidated Liquidity Coverage Ratio (4)</b>					
21	Total HQLA allowed to be included in the calculation		26,396,317		30,028,554
22	Net cash outflows		6,976,802		7,311,995
23	Consolidated liquidity coverage ratio (LCR)		378.3%		410.6%
24	The number of data used to calculate the average value		58		62