

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2018/4-6)		Prior Quarter (2018/1-3)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	36,255,368		35,326,846	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	59,959	5,970	64,950	6,482
3	of which, Stable deposits	374	11	362	11
4	of which, Less stable deposits	59,584	5,959	64,587	6,471
5	Cash outflows related to unsecured wholesale funding	12,790,115	9,160,694	10,950,578	8,046,631
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	11,605,657	7,976,236	9,707,695	6,803,749
8	of which, Debt securities	1,184,458	1,184,458	1,242,883	1,242,883
9	Cash outflows related to secured funding, etc.		194,812		231,830
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,622,660	1,598,584	2,597,219	1,554,316
11	of which, Cash outflows related to derivative transactions, etc.	1,349,770	1,349,770	1,310,321	1,310,321
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,272,890	248,814	1,286,898	243,995
14	Cash outflows related to contractual funding obligations, etc.	4,562,934	302,330	4,753,481	483,955
15	Cash outflows related to contingencies	4,740,151	207,263	4,487,830	187,672
16	Total cash outflows		11,469,654		10,510,886
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	708,138	0	1,217,183	0
18	Cash inflows related to collection of loans, etc.	3,538,956	3,031,396	4,481,538	3,925,059
19	Other cash inflows	5,428,369	388,139	5,825,485	774,977
20	Total cash inflows	9,675,463	3,419,536	11,524,205	4,700,036
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		36,255,368		35,326,846
22	Net cash outflows		8,050,118		5,810,850
23	Consolidated liquidity coverage ratio (LCR)		450.3%		607.9%
24	The number of data used to calculate the average value		62		59