

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2019/4-6)		Prior Quarter (2019/1-3)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	26,300,626		26,396,317	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	45,420	4,515	46,690	4,643
3	of which, Stable deposits	392	12	371	11
4	of which, Less stable deposits	45,028	4,503	46,319	4,632
5	Cash outflows related to unsecured wholesale funding	12,165,721	8,373,737	10,435,820	7,522,931
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	11,715,417	7,923,433	9,812,566	6,899,677
8	of which, Debt securities	450,304	450,304	623,254	623,254
9	Cash outflows related to secured funding, etc.	148,920		166,963	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,699,125	1,611,992	2,677,929	1,573,518
11	of which, Cash outflows related to derivative transactions, etc.	1,351,987	1,351,987	1,318,653	1,318,653
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,347,138	260,004	1,359,276	254,865
14	Cash outflows related to contractual funding obligations, etc.	5,956,093	531,012	6,720,140	831,697
15	Cash outflows related to contingencies	5,442,534	228,344	5,176,359	243,922
16	Total cash outflows	10,898,519		10,343,674	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	75,756	0	393,893	0
18	Cash inflows related to collection of loans, etc.	2,831,735	2,106,483	3,445,241	2,757,554
19	Other cash inflows	6,153,247	570,150	6,843,439	609,318
20	Total cash inflows	9,060,737	2,676,633	10,682,573	3,366,872
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	26,300,626		26,396,317	
22	Net cash outflows	8,221,886		6,976,802	
23	Consolidated liquidity coverage ratio (LCR)	319.8%		378.3%	
24	The number of data used to calculate the average value	59		58	