

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2019/7-9)		Prior Quarter (2019/4-6)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	27,620,064		26,300,626	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	45,265	4,499	45,420	4,515
3	of which, Stable deposits	394	12	392	12
4	of which, Less stable deposits	44,872	4,487	45,028	4,503
5	Cash outflows related to unsecured wholesale funding	10,667,813	7,806,074	12,165,721	8,373,737
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	10,066,119	7,204,380	11,715,417	7,923,433
8	of which, Debt securities	601,694	601,694	450,304	450,304
9	Cash outflows related to secured funding, etc.	179,965		148,920	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,682,824	1,593,420	2,699,125	1,611,992
11	of which, Cash outflows related to derivative transactions, etc.	1,319,464	1,319,464	1,351,987	1,351,987
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,363,359	273,956	1,347,138	260,004
14	Cash outflows related to contractual funding obligations, etc.	5,381,036	532,681	5,956,093	531,012
15	Cash outflows related to contingencies	5,324,173	205,997	5,442,534	228,344
16	Total cash outflows	10,322,636		10,898,519	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	10,484	0	75,756	0
18	Cash inflows related to collection of loans, etc.	3,949,853	3,007,057	2,831,735	2,106,483
19	Other cash inflows	5,422,244	445,521	6,153,247	570,150
20	Total cash inflows	9,382,580	3,452,578	9,060,737	2,676,633
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	27,620,064		26,300,626	
22	Net cash outflows	6,870,058		8,221,886	
23	Consolidated liquidity coverage ratio (LCR)	402.0%		319.8%	
24	The number of data used to calculate the average value	62		59	