

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2019/10-12)		Prior Quarter (2019/7-9)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	26,893,875		27,620,064	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	44,647	4,438	45,265	4,499
3	of which, Stable deposits	375	11	394	12
4	of which, Less stable deposits	44,272	4,427	44,872	4,487
5	Cash outflows related to unsecured wholesale funding	10,249,629	7,298,204	10,667,813	7,806,074
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	9,534,329	6,582,904	10,066,119	7,204,380
8	of which, Debt securities	715,299	715,299	601,694	601,694
9	Cash outflows related to secured funding, etc.	134,665		179,965	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,819,119	1,635,130	2,682,824	1,593,420
11	of which, Cash outflows related to derivative transactions, etc.	1,358,068	1,358,068	1,319,464	1,319,464
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,461,051	277,062	1,363,359	273,956
14	Cash outflows related to contractual funding obligations, etc.	5,139,839	583,392	5,381,036	532,681
15	Cash outflows related to contingencies	5,160,220	196,132	5,324,173	205,997
16	Total cash outflows	9,851,962		10,322,636	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	198,195	0	10,484	0
18	Cash inflows related to collection of loans, etc.	2,927,099	2,215,085	3,949,853	3,007,057
19	Other cash inflows	5,254,560	613,796	5,422,244	445,521
20	Total cash inflows	8,379,854	2,828,881	9,382,580	3,452,578
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	26,893,875		27,620,064	
22	Net cash outflows	7,023,081		6,870,058	
23	Consolidated liquidity coverage ratio (LCR)	382.9%		402.0%	
24	The number of data used to calculate the average value	62		62	