

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2020/1-3)		Prior Quarter (2019/10-12)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	26,876,939		26,893,875	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	43,222	4,297	44,647	4,438
3	of which, Stable deposits	360	11	375	11
4	of which, Less stable deposits	42,863	4,286	44,272	4,427
5	Cash outflows related to unsecured wholesale funding	10,364,437	7,479,864	10,249,629	7,298,204
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	9,457,456	6,572,883	9,534,329	6,582,904
8	of which, Debt securities	906,980	906,980	715,299	715,299
9	Cash outflows related to secured funding, etc.	224,631		134,665	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,576,534	1,358,633	2,819,119	1,635,130
11	of which, Cash outflows related to derivative transactions, etc.	1,094,657	1,094,657	1,358,068	1,358,068
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,481,877	263,976	1,461,051	277,062
14	Cash outflows related to contractual funding obligations, etc.	4,682,579	670,063	5,139,839	583,392
15	Cash outflows related to contingencies	5,035,270	148,388	5,160,220	196,132
16	Total cash outflows	9,885,876		9,851,962	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	2,822	0	198,195	0
18	Cash inflows related to collection of loans, etc.	3,208,763	2,298,499	2,927,099	2,215,085
19	Other cash inflows	4,825,105	485,746	5,254,560	613,796
20	Total cash inflows	8,036,690	2,784,245	8,379,854	2,828,881
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	26,876,939		26,893,875	
22	Net cash outflows	7,101,631		7,023,081	
23	Consolidated liquidity coverage ratio (LCR)	378.4%		382.9%	
24	The number of data used to calculate the average value	58		62	