

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2020/4-6)		Prior Quarter (2020/1-3)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	28,002,569		26,876,939	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	41,693	4,143	43,222	4,297
3	of which, Stable deposits	369	11	360	11
4	of which, Less stable deposits	41,323	4,132	42,863	4,286
5	Cash outflows related to unsecured wholesale funding	12,347,960	8,309,881	10,364,437	7,479,864
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	11,671,071	7,632,992	9,457,456	6,572,883
8	of which, Debt securities	676,888	676,888	906,980	906,980
9	Cash outflows related to secured funding, etc.	353,070		224,631	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,951,509	1,675,769	2,576,534	1,358,633
11	of which, Cash outflows related to derivative transactions, etc.	1,413,059	1,413,059	1,094,657	1,094,657
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,538,450	262,710	1,481,877	263,976
14	Cash outflows related to contractual funding obligations, etc.	3,752,940	265,198	4,682,579	670,063
15	Cash outflows related to contingencies	4,979,382	136,138	5,035,270	148,388
16	Total cash outflows	10,744,202		9,885,876	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	159,415	0	2,822	0
18	Cash inflows related to collection of loans, etc.	2,394,865	1,605,734	3,208,763	2,298,499
19	Other cash inflows	4,317,152	514,671	4,825,105	485,746
20	Total cash inflows	6,871,434	2,120,405	8,036,690	2,784,245
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	28,002,569		26,876,939	
22	Net cash outflows	8,623,796		7,101,631	
23	Consolidated liquidity coverage ratio (LCR)	324.7%		378.4%	
24	The number of data used to calculate the average value	61		58	