

Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2018/10-12)		Prior Quarter (2018/7-9)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	30,028,554		33,838,080	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	47,027	4,677	50,794	5,053
3	of which, Stable deposits	372	11	384	12
4	of which, Less stable deposits	46,655	4,666	50,411	5,041
5	Cash outflows related to unsecured wholesale funding	10,535,382	7,589,641	11,612,856	8,778,855
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	9,727,447	6,781,707	10,241,005	7,407,004
8	of which, Debt securities	807,935	807,935	1,371,851	1,371,851
9	Cash outflows related to secured funding, etc.		171,326		218,809
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,557,161	1,546,969	2,568,628	1,608,367
11	of which, Cash outflows related to derivative transactions, etc.	1,313,370	1,313,370	1,373,206	1,373,206
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,243,791	233,599	1,195,422	235,161
14	Cash outflows related to contractual funding obligations, etc.	5,306,937	445,477	5,307,271	387,291
15	Cash outflows related to contingencies	3,967,028	232,791	3,917,482	220,743
16	Total cash outflows		9,990,881		11,219,118
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	494,842	0	806,366	0
18	Cash inflows related to collection of loans, etc.	2,950,576	2,463,334	3,764,464	3,260,024
19	Other cash inflows	5,356,647	353,149	5,922,749	437,858
20	Total cash inflows	8,802,065	2,816,483	10,493,579	3,697,882
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		30,028,554		33,838,080
22	Net cash outflows		7,174,397		7,521,235
23	Non-consolidated liquidity coverage ratio (LCR)		418.5%		449.9%
24	The number of data used to calculate the average value		62		62