

Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2018/4-6)		Prior Quarter (2018/1-3)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	36,255,368		35,326,846	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	59,959	5,970	64,950	6,482
3	of which, Stable deposits	374	11	362	11
4	of which, Less stable deposits	59,584	5,959	64,588	6,471
5	Cash outflows related to unsecured wholesale funding	12,756,055	9,126,634	10,915,725	8,011,778
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	11,571,516	7,942,095	9,672,753	6,768,806
8	of which, Debt securities	1,184,539	1,184,539	1,242,972	1,242,972
9	Cash outflows related to secured funding, etc.		194,812		231,830
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,617,277	1,597,145	2,597,219	1,554,316
11	of which, Cash outflows related to derivative transactions, etc.	1,349,770	1,349,770	1,310,321	1,310,321
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,267,506	247,374	1,286,898	243,995
14	Cash outflows related to contractual funding obligations, etc.	4,562,918	302,314	4,753,466	483,940
15	Cash outflows related to contingencies	3,583,082	182,556	3,403,961	164,047
16	Total cash outflows		11,409,430		10,452,393
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	708,138	0	1,217,183	0
18	Cash inflows related to collection of loans, etc.	3,594,256	3,087,028	4,536,149	3,980,067
19	Other cash inflows	5,427,888	387,659	5,823,806	773,299
20	Total cash inflows	9,730,283	3,474,687	11,577,139	4,753,366
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		36,255,368		35,326,846
22	Net cash outflows		7,934,743		5,699,028
23	Non-consolidated liquidity coverage ratio (LCR)		456.9%		619.8%
24	The number of data used to calculate the average value		62		59