

Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2019/4-6)		Prior Quarter (2019/1-3)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	26,300,626		26,396,317	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	45,420	4,515	46,690	4,643
3	of which, Stable deposits	392	12	371	11
4	of which, Less stable deposits	45,028	4,503	46,319	4,632
5	Cash outflows related to unsecured wholesale funding	12,132,863	8,340,880	10,401,725	7,488,836
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	11,682,496	7,890,512	9,778,376	6,865,487
8	of which, Debt securities	450,367	450,367	623,349	623,349
9	Cash outflows related to secured funding, etc.		148,920		166,963
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,679,079	1,602,782	2,670,118	1,570,393
11	of which, Cash outflows related to derivative transactions, etc.	1,351,987	1,351,987	1,318,653	1,318,653
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,327,092	250,795	1,351,465	251,740
14	Cash outflows related to contractual funding obligations, etc.	5,957,049	531,968	6,720,122	831,679
15	Cash outflows related to contingencies	4,052,836	206,030	3,808,920	215,333
16	Total cash outflows		10,835,094		10,277,847
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	75,756	0	393,893	0
18	Cash inflows related to collection of loans, etc.	2,906,197	2,181,285	3,510,554	2,823,257
19	Other cash inflows	6,152,556	569,460	6,842,082	607,961
20	Total cash inflows	9,134,510	2,750,744	10,746,529	3,431,218
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		26,300,626		26,396,317
22	Net cash outflows		8,084,350		6,846,629
23	Non-consolidated liquidity coverage ratio (LCR)		325.3%		385.5%
24	The number of data used to calculate the average value		59		58