

Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2019/7-9)		Prior Quarter (2019/4-6)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	27,620,064		26,300,626	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	45,265	4,499	45,420	4,515
3	of which, Stable deposits	394	12	392	12
4	of which, Less stable deposits	44,872	4,487	45,028	4,503
5	Cash outflows related to unsecured wholesale funding	10,631,416	7,769,677	12,132,863	8,340,880
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	10,029,637	7,167,898	11,682,496	7,890,512
8	of which, Debt securities	601,779	601,779	450,367	450,367
9	Cash outflows related to secured funding, etc.		179,965		148,920
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,634,857	1,569,616	2,679,079	1,602,782
11	of which, Cash outflows related to derivative transactions, etc.	1,319,464	1,319,464	1,351,987	1,351,987
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,315,393	250,152	1,327,092	250,795
14	Cash outflows related to contractual funding obligations, etc.	5,382,511	534,157	5,957,049	531,968
15	Cash outflows related to contingencies	3,924,058	190,991	4,052,836	206,030
16	Total cash outflows		10,248,905		10,835,094
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	10,484	0	75,756	0
18	Cash inflows related to collection of loans, etc.	4,011,735	3,069,400	2,906,197	2,181,285
19	Other cash inflows	5,420,977	444,254	6,152,556	569,460
20	Total cash inflows	9,443,196	3,513,655	9,134,510	2,750,744
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		27,620,064		26,300,626
22	Net cash outflows		6,735,251		8,084,350
23	Non-consolidated liquidity coverage ratio (LCR)		410.0%		325.3%
24	The number of data used to calculate the average value		62		59