

Liquidity Coverage Ratio Disclosure (Non-consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2019/10-12)		Prior Quarter (2019/7-9)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	26,893,875		27,620,064	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	44,647	4,438	45,265	4,499
3	of which, Stable deposits	375	11	394	12
4	of which, Less stable deposits	44,272	4,427	44,872	4,487
5	Cash outflows related to unsecured wholesale funding	10,217,442	7,266,017	10,631,416	7,769,677
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	9,502,054	6,550,629	10,029,637	7,167,898
8	of which, Debt securities	715,388	715,388	601,779	601,779
9	Cash outflows related to secured funding, etc.		134,665		179,965
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,760,699	1,613,424	2,634,857	1,569,616
11	of which, Cash outflows related to derivative transactions, etc.	1,358,068	1,358,068	1,319,464	1,319,464
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,402,631	255,356	1,315,393	250,152
14	Cash outflows related to contractual funding obligations, etc.	5,141,410	584,963	5,382,511	534,157
15	Cash outflows related to contingencies	3,667,590	176,580	3,924,058	190,991
16	Total cash outflows		9,780,088		10,248,905
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	198,195	0	10,484	0
18	Cash inflows related to collection of loans, etc.	2,985,938	2,274,266	4,011,735	3,069,400
19	Other cash inflows	5,253,699	612,935	5,420,977	444,254
20	Total cash inflows	8,437,832	2,887,201	9,443,196	3,513,655
Non-consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		26,893,875		27,620,064
22	Net cash outflows		6,892,887		6,735,251
23	Non-consolidated liquidity coverage ratio (LCR)		390.1%		410.0%
24	The number of data used to calculate the average value		62		62