

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2017/4-6)		Prior Quarter (2017/1-3)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	36,748,317		34,774,772	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	60,392	6,086	62,351	6,282
3	of which, Stable deposits	344	10	394	12
4	of which, Less stable deposits	60,048	6,075	61,957	6,270
5	Cash outflows related to unsecured wholesale funding	11,828,560	8,483,563	10,784,581	7,840,327
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	10,873,504	7,528,507	9,712,697	6,768,443
8	of which, Debt securities	955,056	955,056	1,071,884	1,071,884
9	Cash outflows related to secured funding, etc.		310,923		272,185
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	2,658,400	1,615,008	2,732,400	1,739,109
11	of which, Cash outflows related to derivative transactions, etc.	1,366,638	1,366,638	1,507,960	1,507,960
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,291,762	248,370	1,224,440	231,150
14	Cash outflows related to contractual funding obligations, etc.	4,505,997	236,915	4,817,513	415,306
15	Cash outflows related to contingencies	4,039,668	143,310	4,030,056	140,071
16	Total cash outflows		10,795,804		10,413,281
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	2,204,604	0	1,563,435	0
18	Cash inflows related to collection of loans, etc.	3,100,220	2,499,028	3,612,503	2,961,234
19	Other cash inflows	5,635,243	600,583	6,045,831	908,918
20	Total cash inflows	10,940,067	3,099,612	11,221,769	3,870,152
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation		36,748,317		34,774,772
22	Net cash outflows		7,696,192		6,543,129
23	Consolidated liquidity coverage ratio (LCR)		477.4%		531.4%
24	The number of data used to calculate the average value		62		61