

Liquidity Coverage Ratio Disclosure (Consolidated)

The Norinchukin Bank

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

Item		Current Quarter (2020/7-9)		Prior Quarter (2020/4-6)	
High-Quality Liquid Assets (1)					
1	Total high-quality liquid assets (HQLA)	28,855,718		28,002,569	
Cash Outflows (2)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
2	Cash outflows related to unsecured retail funding	41,380	4,107	41,693	4,143
3	of which, Stable deposits	432	12	369	11
4	of which, Less stable deposits	40,947	4,094	41,323	4,132
5	Cash outflows related to unsecured wholesale funding	11,015,965	7,961,814	12,347,960	8,309,881
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	10,374,791	7,320,640	11,671,071	7,632,992
8	of which, Debt securities	641,174	641,174	676,888	676,888
9	Cash outflows related to secured funding, etc.	340,834		353,070	
10	Cash outflows related to derivative transactions, etc. funding programs, credit and liquidity facilities	3,111,741	1,671,409	2,951,509	1,675,769
11	of which, Cash outflows related to derivative transactions, etc.	1,390,344	1,390,344	1,413,059	1,413,059
12	of which, Cash outflows related to funding programs	0	0	0	0
13	of which, Cash outflows related to credit and liquidity facilities	1,721,397	281,065	1,538,450	262,710
14	Cash outflows related to contractual funding obligations, etc.	3,788,479	457,023	3,752,940	265,198
15	Cash outflows related to contingencies	5,132,705	133,103	4,979,382	136,138
16	Total cash outflows	10,568,292		10,744,202	
Cash Inflows (3)		TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE	TOTAL UNWEIGHTED VALUE	TOTAL WEIGHTED VALUE
17	Cash inflows related to secured lending, etc.	190,529	0	159,415	0
18	Cash inflows related to collection of loans, etc.	2,647,144	1,847,297	2,394,865	1,605,734
19	Other cash inflows	4,149,854	408,425	4,317,152	514,671
20	Total cash inflows	6,987,528	2,255,723	6,871,434	2,120,405
Consolidated Liquidity Coverage Ratio (4)					
21	Total HQLA allowed to be included in the calculation	28,855,718		28,002,569	
22	Net cash outflows	8,312,569		8,623,796	
23	Consolidated liquidity coverage ratio (LCR)	347.1%		324.7%	
24	The number of data used to calculate the average value	61		61	