

## Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of September 30, 2018

(millions of yen)

OV1: Overview of RWA(Non-Consolidated)					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of September 30, 2018	As of June 30, 2018	As of September 30, 2018	As of June 30, 2018
1	Credit risk (excluding counterparty credit risk)	4,852,143	4,724,532	410,796	399,881
2	Of which: standardized approach (SA)	8,109	26,850	648	2,148
3	Of which: internal rating-based (IRB) approach	4,713,600	4,566,508	399,713	387,239
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	130,433	131,173	10,434	10,493
4	Counterparty credit risk(CCR)	457,975	438,664	37,733	36,158
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	-	-	-	-
	Of which: current exposure method (CEM)	39,775	38,326	3,372	3,250
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment(CVA)	58,031	55,468	4,642	4,437
	Of which: Central counterparty related exposure(CCP)	171,806	161,229	13,744	12,898
	Others	188,363	183,639	15,973	15,572
7	Equity positions in banking book under market-based approach	1,703,477	1,582,362	144,454	134,184
	Equity investments in funds(SA)	-	-	-	-
	Equity investments in funds(IRB)	25,598,404	23,496,534	2,170,716	1,992,484
11	Settlement risk	-	-	-	-
12	Securitization exposures in banking book	654,444	576,103	55,496	48,853
13	Of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	654,444	576,103	55,496	48,853
14	Of which: IRB Supervisory Formula Approach (SFA)	-	-	-	-
15	Of which: Standardized approach (SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	1,569,780	1,395,589	125,582	111,647
17	Of which: standardized approach (SA)	1,532,522	1,358,000	122,601	108,640
18	Of which: internal model approaches (IMA)	37,257	37,589	2,980	3,007
19	Operational risk	681,275	681,275	54,502	54,502
20	Of which: Basic Indicator Approach	-	-	-	-
21	Of which: Standardized Approach	681,275	681,275	54,502	54,502
22	Of which: Advanced Measurement Approach	-	-	-	-
23	Amounts below the thresholds for deduction	42,638	42,824	3,615	3,631
	Risk weighted assets subject to transitional arrangements				
24	Floor adjustment	-	-	-	-
25	Total	35,560,140	32,937,886	3,002,898	2,781,343