

Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of December 31, 2018

(millions of yen)

OV1: Overview of RWA(Non-Consolidated)					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of December 31, 2018	As of September 30, 2018	As of December 31, 2018	As of September 30, 2018
1	Credit risk (excluding counterparty credit risk)	4,846,651	4,852,143	410,218	410,796
2	Of which: standardized approach (SA)	20,423	8,109	1,633	648
3	Of which: internal rating-based (IRB) approach	4,684,707	4,713,600	397,263	399,713
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	141,519	130,433	11,321	10,434
4	Counterparty credit risk(CCR)	553,463	457,975	45,586	37,733
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	-	-	-	-
	Of which: current exposure method (CEM)	84,944	39,775	7,203	3,372
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment(CVA)	109,719	58,031	8,777	4,642
	Of which: Central counterparty related exposure(CCP)	171,017	171,806	13,681	13,744
	Others	187,781	188,363	15,923	15,973
7	Equity positions in banking book under market-based approach	1,563,138	1,703,477	132,554	144,454
	Equity investments in funds(SA)	-	-	-	-
	Equity investments in funds(IRB)	25,044,792	25,598,404	2,123,770	2,170,716
11	Settlement risk	15,625	-	1,325	-
12	Securitization exposures in banking book	706,698	654,444	59,928	55,496
13	Of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	706,698	654,444	59,928	55,496
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	1,545,336	1,569,780	123,626	125,582
17	Of which: standardized approach (SA)	1,529,043	1,532,522	122,323	122,601
18	Of which: internal model approaches (IMA)	16,292	37,257	1,303	2,980
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	42,638	3,615	3,615
	Risk weighted assets subject to transitional arrangements				
24	Floor adjustment	-	-	-	-
25	Total	34,999,620	35,560,140	2,955,127	3,002,898