

Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of September 30, 2019

(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, 2019	As of June 30, 2019	As of September 30, 2019	As of June 30, 2019
1	Credit risk (excluding counterparty credit risk)	5,410,109	5,312,609	458,199	449,853
2	Of which: standardized approach (SA)	2,994	3,293	239	263
3	Of which: internal rating-based (IRB) approach	5,289,802	5,176,093	448,575	438,932
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	117,312	133,222	9,385	10,657
4	Counterparty credit risk (CCR)	487,033	525,924	39,994	43,091
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	56,236	53,034	4,768	4,497
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	82,105	76,451	6,568	6,116
	Of which: central counterparty related exposure (CCP)	189,974	237,423	15,197	18,993
	Others	158,717	159,014	13,459	13,484
7	Equity positions in banking book under market-based approach	3,720,080	3,700,099	315,462	313,768
8	Equity investments in funds – Look-through approach	23,112,761	22,272,557	1,959,636	1,888,528
9	Equity investments in funds – Mandate-based approach	149	581,045	12	49,272
	Equity investments in funds – Simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds – Simple approach (subject to 400% RW)	231,936	201,083	19,668	17,051
10	Equity investments in funds – Fall-back approach	988,078	861,338	79,046	68,907
11	Settlement risk	549	25,752	46	2,183
12	Securitization exposures in banking book	2,139,222	2,196,689	171,137	175,735
13	Of which: securitisation internal ratings-based approach (SEC-IRBA) or internal assessment approach (IAA)	-	-	-	-
14	Of which: securitisation external ratings-based approach (SEC-ERBA)	2,139,222	2,196,689	171,137	175,735
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	3,278,770	2,966,908	262,301	237,352
17	Of which: standardized approach (SA)	3,267,850	2,952,687	261,428	236,215
18	Of which: internal model approaches (IMA)	10,919	14,220	873	1,137
19	Operational risk	541,046	541,046	43,283	43,283
20	Of which: Basic Indicator Approach	-	-	-	-
21	Of which: Standardized Approach	541,046	541,046	43,283	43,283
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	39,952,376	39,227,693	3,352,405	3,292,645