Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of December 31,2019 (millions of yen)

OV1：Overview of RWA(Non-Consolidated)		a	b	c	d
Basel III Template No.		RWA		Minimum capital requirements	
		As of December 31,2019	As of September 30,2019	As of December 31,2019	As of September 30,2019
1	Credit risk (excluding counterparty credit risk)	5,774,179	5,410,109	488,871	458,199
2	Of which: standardized approach (SA)	6,440	2,994	515	239
3	Of which: internal rating-based (IRB) approach	5,611,860	5,289,802	475,885	448,575
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	155,877	117,312	12,470	9,385
4	Counterparty credit risk (CCR)	406,469	487,033	33,539	39,994
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	53,044	56,236	4,498	4,768
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	76,400	82,105	6,112	6,568
	Of which: central counterparty related exposure (CCP)	117,061	189,974	9,364	15,197
	Others	159,962	158,717	13,564	13,459
7	Equity positions in banking book under market-based approach	3,748,087	3,720,080	317,837	315,462
8	Equity investments in funds – Look-through approach	21,946,193	23,112,761	1,860,718	1,959,636
9	Equity investments in funds – Mandate-based approach	-	149	-	12
	Equity investments in funds – Simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds – Simple approach (subject to 400% RW)	258,772	231,936	21,943	19,668
10	Equity investments in funds – Fall-back approach	900,869	988,078	72,069	79,046
11	Settlement risk	122,599	549	10,396	46
12	Securitization exposures in banking book	2,158,756	2,139,222	172,700	171,137
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)	2,158,756	2,139,222	172,700	171,137
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	3,286,751	3,278,770	262,940	262,301
17	Of which: standardized approach (SA)	3,275,135	3,267,850	262,010	261,428
18	Of which: internal model approaches (IMA)	11,616	10,919	929	873
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	39,186,361	39,952,376	3,287,917	3,352,405