Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of March 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 March 31, 2019	As of December 31, 2018	As of March 31, 2019	As of December 31, 2018
1	Credit risk (excluding counterparty credit risk)	5,169,978	4,846,651	437,737	410,218
2	Of which: standardized approach (SA)	5,558	20,423	444	1,633
3	Of which: internal rating-based (IRB) approach	5,028,963	4,684,707	426,456	397,263
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	135,457	141,519	10,836	11,321
4	Counterparty credit risk (CCR)	526,744	553,463	43,164	45,586
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	54,677	-	4,636	-
	Of which: current exposure method (CEM)		84,944		7,203
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	74,451	109,719	5,956	8,777
	Of which: central counterparty related exposure (CCP)	238,684	171,017	19,094	13,681
	Others	158,930	187,781	13,477	15,923
7	Equity positions in banking book under market-based approach	1,705,918	1,563,138	144,661	132,554
8	Equity investments in funds – Look-through approach	25,796,502		2,186,951	
9	Equity investments in funds – Mandate-based approach	1,054,709		89,439	
	Equity investments in funds – Simple approach (subject to 250% RW)	-		-	
	Equity investments in funds – Simple approach (subject to 400% RW)	40,386		3,424	
10	Equity investments in funds – Fall-back approach	1,098,816		87,905	
	Equity investments in funds (SA)		-		-
	Equity investments in funds (IRB)		25,044,792		2,123,770
11	Settlement risk	10,412	15,625	882	1,325
12	Securitization exposures in banking book	2,159,835	706,698	172,786	59,928
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)	2,159,835		172,786	
15	Of which: securitisation standardised approach (SEC-SA)	-		-	
	Of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)		706,698		59,928
	Of which: IRB Supervisory Formula Approach (SFA)		-		-
	Of which: Standardized approach (SA)		-		-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	2,370,447	1,545,336	189,635	123,626
17	Of which: standardized approach (SA)	2,352,757	1,529,043	188,220	122,323
18	Of which: internal model approaches (IMA)	17,690	16,292	1,415	1,303
19	Operational risk	541,046	681,275	43,283	54,502
20	Of which: Basic Indicator Approach	-	-	-	-
21	Of which: Standardized Approach	541,046	681,275	43,283	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	40,517,436	34,999,620	3,403,489	2,955,127