Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of March 31,2020 (millions of yen)

OV1：Overview of RWA(Non-Consolidated)

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of March 31,2020	As of December 31,2019	As of March 31,2020	As of December 31,2019
1	Credit risk (excluding counterparty credit risk)	7,098,677	5,774,179	601,293	488,871
2	Of which: standardized approach (SA)	14,274	6,440	1,141	515
3	Of which: internal rating-based (IRB) approach	6,958,141	5,611,860	590,050	475,885
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	126,261	155,877	10,100	12,470
4	Counterparty credit risk (CCR)	502,124	406,469	41,605	33,539
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	112,547	53,044	9,544	4,498
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	111,084	76,400	8,886	6,112
	Of which: central counterparty related exposure (CCP)	91,998	117,061	7,359	9,364
	Others	186,494	159,962	15,814	13,564
7	Equity positions in banking book under market-based approach	3,677,083	3,748,087	311,816	317,837
8	Equity investments in funds – Look-through approach	17,250,227	21,946,193	1,462,725	1,860,718
9	Equity investments in funds – Mandate-based approach	-	-	-	-
	Equity investments in funds – Simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds – Simple approach (subject to 400% RW)	330,117	258,772	27,993	21,943
10	Equity investments in funds – Fall-back approach	589,350	900,869	47,148	72,069
11	Settlement risk	151,616	122,599	12,857	10,396
12	Securitization exposures in banking book	2,062,865	2,158,756	165,029	172,700
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)	2,062,865	2,158,756	165,029	172,700
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	3,065,342	3,286,751	245,227	262,940
17	Of which: standardized approach (SA)	3,051,405	3,275,135	244,112	262,010
18	Of which: internal model approaches (IMA)	13,937	11,616	1,114	929
19	Operational risk	467,375	541,046	37,390	43,283
20	Of which: Basic Indicator Approach	-	-	-	-
21	Of which: Standardized Approach	467,375	541,046	37,390	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	35,237,420	39,186,361	2,956,702	3,287,917