Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of June 30,2018 (millions of yen)

OV1：Overview of RWA(Non-Consolidated)

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of June 30, 2018	As of March 31, 2018	As of June 30, 2018	As of March 31, 2018
1	Credit risk (excluding counterparty credit risk)	4,724,532	4,629,601	399,881	391,761
2	Of which: standardized approach (SA)	26,850	29,963	2,148	2,397
3	Of which: internal rating-based (IRB) approach	4,566,508	4,456,982	387,239	377,952
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	131,173	142,656	10,493	11,412
4	Counterparty credit risk(CCR)	438,664	480,954	36,158	39,555
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	-	-	-	-
	Of which: current exposure method (CEM)	38,326	42,302	3,250	3,587
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment(CVA)	55,468	64,705	4,437	5,176
	Of which: Central counterparty related exposure(CCP)	161,229	191,435	12,898	15,314
	Others	183,639	182,511	15,572	15,476
7	Equity positions in banking book under market-based approach	1,582,362	1,589,624	134,184	134,800
	Equity investments in funds(SA)	-	-	-	-
	Equity investments in funds(IRB)	23,496,534	22,364,471	1,992,484	1,896,483
11	Settlement risk	-	0	-	0
12	Securitization exposures in banking book	576,103	518,665	48,853	43,982
13	Of which: IRB ratings-based approach (RBA) or IRB internal assessment approach (IAA)	576,103	518,665	48,853	43,982
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	1,395,589	1,197,002	111,647	95,760
17	Of which: standardized approach (SA)	1,358,000	1,171,398	108,640	93,711
18	Of which: internal model approaches (IMA)	37,589	25,604	3,007	2,048
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	42,824	46,223	3,631	3,919
	Risk weighted assets subject to transitional arrangements				
24	Floor adjustment	-	-	-	-
25	Total	32,937,886	31,507,820	2,781,343	2,660,765