Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of June 30,2020 (millions of yen)

OV1：Overview of RWA(Non-Consolidated)					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of June 30,2020	As of March 31,2020	As of June 30,2020	As of March 31,2020
1	Credit risk (excluding counterparty credit risk)	7,684,325	7,098,677	650,992	601,293
2	Of which: standardized approach (SA)	10,985	14,274	878	1,141
3	Of which: internal rating-based (IRB) approach	7,551,388	6,958,141	640,357	590,050
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	121,951	126,261	9,756	10,100
4	Counterparty credit risk (CCR)	393,693	502,124	32,581	41,605
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	63,541	112,547	5,388	9,544
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	67,134	111,084	5,370	8,886
	Of which: central counterparty related exposure (CCP)	100,294	91,998	8,023	7,359
	Others	162,721	186,494	13,798	15,814
7	Equity positions in banking book under market-based approach	3,793,274	3,677,083	321,669	311,816
8	Equity investments in funds – Look-through approach	18,440,363	17,250,227	1,563,645	1,462,725
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)	173,211	330,117	14,688	27,993
10	Equity investments in funds – Fall-back approach	578,253	589,350	46,260	47,148
11	Settlement risk	150,921	151,616	12,798	12,857
12	Securitization exposures in banking book	2,027,730	2,062,865	162,218	165,029
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)	2,027,730	2,062,865	162,218	165,029
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	3,967,614	3,065,342	317,409	245,227
17	Of which: standardized approach (SA)	3,966,687	3,051,405	317,335	244,112
18	Of which: internal model approaches (IMA)	926	13,937	74	1,114
19	Operational risk	467,375	467,375	37,390	37,390
20	Of which: Basic Indicator Approach	-	-	-	-
21	Of which: Standardized Approach	467,375	467,375	37,390	37,390
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	37,719,401	35,237,420	3,163,269	2,956,702