Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of June 30,2019 (millions of yen)

OV1 : Overview of RWA(Non-Consolidated)		a	b	c	d
Basel III Template No.		RWA		Minimum capital requirements	
		As of June 30, 2019	As of March 31, 2019	As of June 30, 2019	As of March 31, 2019
1	Credit risk (excluding counterparty credit risk)	5,312,609	5,169,978	449,853	437,737
2	Of which: standardized approach (SA)	3,293	5,558	263	444
3	Of which: internal rating-based (IRB) approach	5,176,093	5,028,963	438,932	426,456
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	133,222	135,457	10,657	10,836
4	Counterparty credit risk (CCR)	525,924	526,744	43,091	43,164
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	53,034	54,677	4,497	4,636
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	76,451	74,451	6,116	5,956
	Of which: central counterparty related exposure (CCP)	237,423	238,684	18,993	19,094
	Others	159,014	158,930	13,484	13,477
7	Equity positions in banking book under market-based approach	3,700,099	1,705,918	313,768	144,661
8	Equity investments in funds – Look-through approach	22,272,557	25,796,502	1,888,528	2,186,951
9	Equity investments in funds – Mandate-based approach	581,045	1,054,709	49,272	89,439
	Equity investments in funds – Simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds – Simple approach (subject to 400% RW)	201,083	40,386	17,051	3,424
10	Equity investments in funds – Fall-back approach	861,338	1,098,816	68,907	87,905
11	Settlement risk	25,752	10,412	2,183	882
12	Securitization exposures in banking book	2,196,689	2,159,835	175,735	172,786
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)	2,196,689	2,159,835	175,735	172,786
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	2,966,908	2,370,447	237,352	189,635
17	Of which: standardized approach (SA)	2,952,687	2,352,757	236,215	188,220
18	Of which: internal model approaches (IMA)	14,220	17,690	1,137	1,415
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	39,227,693	40,517,436	3,292,645	3,403,489