Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of September 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 September 30,2020	As of June 30,2020	As of September 30,2020	As of June 30,2020
1	Credit risk (excluding counterparty credit risk)	7,862,302	7,684,325	666,078	650,992
2	Of which: standardized approach (SA)	10,664	10,985	853	878
3	Of which: internal rating-based (IRB) approach	7,727,922	7,551,388	655,327	640,357
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	123,714	121,951	9,897	9,756
4	Counterparty credit risk (CCR)	428,025	393,693	35,341	32,581
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	66,456	63,541	5,635	5,388
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	70,354	67,134	5,628	5,370
	Of which: central counterparty related exposure (CCP)	128,620	100,294	10,289	8,023
	Others	162,594	162,721	13,787	13,798
7	Equity positions in banking book under market-based approach	3,668,785	3,793,274	311,113	321,669
8	Equity investments in funds – Look-through approach	18,275,528	18,440,363	1,549,662	1,563,645
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)	185,562	173,211	15,735	14,688
10	Equity investments in funds – Fall-back approach	509,658	578,253	40,772	46,260
11	Settlement risk	149,339	150,921	12,664	12,798
12	Securitization exposures in banking book	2,002,677	2,027,730	160,214	162,218
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)	2,002,677	2,027,730	160,214	162,218
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	4,070,231	3,967,614	325,618	317,409
17	Of which: standardized approach (SA)	4,067,466	3,966,687	325,397	317,335
18	Of which: internal model approaches (IMA)	2,765	926	221	74
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	37,662,125	37,719,401	3,158,206	3,163,269