Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of March 31,2021 (millions of yen)

OV1：Overview of RWA(Non-Consolidated)					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of March 31,2021	As of December 31,2020	As of March 31,2021	As of December 31,2020
1	Credit risk (excluding counterparty credit risk)	8,158,287	8,053,908	690,993	682,284
2	Of which: standardized approach (SA)	7,277	12,867	582	1,029
3	Of which: internal rating-based (IRB) approach	7,985,535	7,910,707	677,173	670,828
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	165,474	130,333	13,237	10,426
4	Counterparty credit risk (CCR)	573,469	604,070	47,027	49,766
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	56,728	79,437	4,810	6,736
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	63,383	81,449	5,070	6,515
	Of which: central counterparty related exposure (CCP)	270,444	222,469	21,635	17,797
	Others	182,912	220,713	15,510	18,716
7	Equity positions in banking book under market-based approach	3,958,461	3,679,453	335,677	312,017
8	Equity investments in funds – Look-through approach	17,911,898	18,787,283	1,518,834	1,593,063
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)	154,360	237,256	13,089	20,119
10	Equity investments in funds – Fall-back approach	419,364	473,191	33,549	37,855
11	Settlement risk	156,294	147,268	13,253	12,488
12	Securitization exposures in banking book	1,895,836	1,971,849	151,666	157,747
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)	1,895,836	1,971,849	151,666	157,747
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	3,592,383	4,232,230	287,390	338,578
17	Of which: standardized approach (SA)	3,585,996	4,229,113	286,879	338,329
18	Of which: internal model approaches (IMA)	6,386	3,116	510	249
19	Operational risk	651,437	467,375	52,115	37,390
20	Of which: Basic Indicator Approach	-	-	-	-
21	Of which: Standardized Approach	651,437	467,375	52,115	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	37,514,432	38,696,526	3,147,214	3,244,926