Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of June 30,2021 (millions of yen)

OV1：Overview of RWA(Non-Consolidated)

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of June 30,2021	As of March 31,2021	As of June 30,2021	As of March 31,2021
1	Credit risk (excluding counterparty credit risk)	8,226,302	8,158,287	696,773	690,993
2	Of which: standardized approach (SA)	3,969	7,277	317	582
3	Of which: internal rating-based (IRB) approach	8,056,100	7,985,535	683,157	677,173
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	166,232	165,474	13,298	13,237
4	Counterparty credit risk (CCR)	586,724	573,469	48,092	47,027
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	88,286	56,728	7,486	4,810
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	93,699	63,383	7,495	5,070
	Of which: central counterparty related exposure (CCP)	252,586	270,444	20,206	21,635
	Others	152,152	182,912	12,902	15,510
7	Equity positions in banking book under market-based approach	3,697,047	3,958,461	313,509	335,677
8	Equity investments in funds – Look-through approach	17,000,662	17,911,898	1,441,569	1,518,834
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)	194,035	154,360	16,454	13,089
10	Equity investments in funds – Fall-back approach	421,143	419,364	33,691	33,549
11	Settlement risk	156,510	156,294	13,272	13,253
12	Securitization exposures in banking book	1,548,577	1,895,836	123,886	151,666
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)	1,548,577	1,895,836	123,886	151,666
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	4,021,213	3,592,383	321,697	287,390
17	Of which: standardized approach (SA)	4,016,433	3,585,996	321,314	286,879
18	Of which: internal model approaches (IMA)	4,779	6,386	382	510
19	Operational risk	651,437	651,437	52,115	52,115
20	Of which: Basic Indicator Approach	-	-	-	-
21	Of which: Standardized Approach	651,437	651,437	52,115	52,115
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	36,546,292	37,514,432	3,064,676	3,147,214