# Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of December 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 December 31,2021 | As of September 30,2021 | As of December 31,2021 | As of September 30,2021 |
| 1 | Credit risk (excluding counterparty credit risk) | 7,378,184 | 7,426,994 | 624,813 | 628,988 |
| 2 | Of which: standardized approach (SA) | 6,410 | 4,884 | 512 | 390 |
| 3 | Of which: internal rating-based (IRB) approach | 7,199,722 | 7,255,986 | 610,536 | 615,307 |
| | Of which: significant investments | - | - | - | - |
| | Of which: estimated residual value of lease transactions | - | - | - | - |
| | Others | 172,051 | 166,123 | 13,764 | 13,289 |
| 4 | Counterparty credit risk (CCR) | 575,315 | 583,124 | 47,246 | 47,881 |
| 5 | Of which: standardized approach for counterparty credit risk (SA-CCR) | 59,788 | 58,546 | 5,070 | 4,964 |
| 6 | Of which: expected positive exposure (EPE) method | - | - | - | - |
| | Of which: credit valuation adjustment (CVA) | 66,643 | 65,817 | 5,331 | 5,265 |
| | Of which: central counterparty related exposure (CCP) | 254,273 | 260,642 | 20,341 | 20,851 |
| | Others | 194,609 | 198,118 | 16,502 | 16,800 |
| 7 | Equity positions in banking book under market-based approach | 3,669,698 | 3,501,128 | 311,190 | 296,895 |
| 8 | Equity investments in funds – Look-through approach | 18,193,036 | 17,651,360 | 1,542,720 | 1,496,780 |
| 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) | 200,276 | 159,852 | 16,983 | 13,555 |
| 10 | Equity investments in funds – Fall-back approach | 531,318 | 581,516 | 42,505 | 46,521 |
| 11 | Settlement risk | 161,435 | 157,683 | 13,689 | 13,371 |
| 12 | Securitization exposures in banking book | 1,428,466 | 1,419,194 | 114,277 | 113,535 |
| 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) | 1,428,466 | 1,419,194 | 114,277 | 113,535 |
| 15 | Of which: securitisation standardised approach (SEC-SA) | - | - | - | - |
| | Of which: 1250% risk weight is applied | 0 | 0 | 0 | 0 |
| 16 | Market risk | 4,265,427 | 3,967,798 | 341,234 | 317,423 |
| 17 | Of which: standardized approach (SA) | 4,258,377 | 3,962,772 | 340,670 | 317,021 |
| 18 | Of which: internal model approaches (IMA) | 7,049 | 5,026 | 563 | 402 |
| 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 | 37,097,235 | 36,142,729 | 3,110,391 | 3,030,684 |