Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of December 31,2020 (millions of yen)

OV1：Overview of RWA(Non-Consolidated)

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of December 31,2020	As of September 30,2020	As of December 31,2020	As of September 30,2020
1	Credit risk (excluding counterparty credit risk)	8,053,908	7,862,302	682,284	666,078
2	Of which: standardized approach (SA)	12,867	10,664	1,029	853
3	Of which: internal rating-based (IRB) approach	7,910,707	7,727,922	670,828	655,327
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	130,333	123,714	10,426	9,897
4	Counterparty credit risk (CCR)	604,070	428,025	49,766	35,341
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	79,437	66,456	6,736	5,635
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	81,449	70,354	6,515	5,628
	Of which: central counterparty related exposure (CCP)	222,469	128,620	17,797	10,289
	Others	220,713	162,594	18,716	13,787
7	Equity positions in banking book under market-based approach	3,679,453	3,668,785	312,017	311,113
8	Equity investments in funds – Look-through approach	18,787,283	18,275,528	1,593,063	1,549,662
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)	237,256	185,562	20,119	15,735
10	Equity investments in funds – Fall-back approach	473,191	509,658	37,855	40,772
11	Settlement risk	147,268	149,339	12,488	12,664
12	Securitization exposures in banking book	1,971,849	2,002,677	157,747	160,214
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)	1,971,849	2,002,677	157,747	160,214
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	4,232,230	4,070,231	338,578	325,618
17	Of which: standardized approach (SA)	4,229,113	4,067,466	338,329	325,397
18	Of which: internal model approaches (IMA)	3,116	2,765	249	221
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	38,696,526	37,662,125	3,244,926	3,158,206