Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of September 30,2021 (millions of yen)

OV1：Overview of RWA(Non-Consolidated)						
			a	b	c	d
Basel III Template No.			RWA		Minimum capital requirements	
			As of September 30,2021	As of June 30,2021	As of September 30,2021	As of June 30,2021
1	Credit risk (excluding counterparty credit risk)		7,426,994	8,226,302	628,988	696,773
2		Of which: standardized approach (SA)	4,884	3,969	390	317
3		Of which: internal rating-based (IRB) approach	7,255,986	8,056,100	615,307	683,157
		Of which: significant investments	-	-	-	-
		Of which: estimated residual value of lease transactions	-	-	-	-
		Others	166,123	166,232	13,289	13,298
4	Counterparty credit risk (CCR)		583,124	586,724	47,881	48,092
5		Of which: standardized approach for counterparty credit risk (SA-CCR)	58,546	88,286	4,964	7,486
6		Of which: expected positive exposure (EPE) method	-	-	-	-
		Of which: credit valuation adjustment (CVA)	65,817	93,699	5,265	7,495
		Of which: central counterparty related exposure (CCP)	260,642	252,586	20,851	20,206
		Others	198,118	152,152	16,800	12,902
7	Equity positions in banking book under market-based approach		3,501,128	3,697,047	296,895	313,509
8	Equity investments in funds – Look-through approach		17,651,360	17,000,662	1,496,780	1,441,569
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)		159,852	194,035	13,555	16,454
10	Equity investments in funds – Fall-back approach		581,516	421,143	46,521	33,691
11	Settlement risk		157,683	156,510	13,371	13,272
12	Securitization exposures in banking book		1,419,194	1,548,577	113,535	123,886
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)	1,419,194	1,548,577	113,535	123,886
15		Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
		Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk		3,967,798	4,021,213	317,423	321,697
17		Of which: standardized approach (SA)	3,962,772	4,016,433	317,021	321,314
18		Of which: internal model approaches (IMA)	5,026	4,779	402	382
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		36,142,729	36,546,292	3,030,684	3,064,676