

Overview of RWA(Non-Consolidated)

The Norinchukin Bank

As of June 30,2023

(millions of yen)

OV1 : Overview of RWA (Non-consolidated)					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of June 30,2023	As of March 31,2023	As of June 30,2023	As of March 31,2023
1	Credit risk (excluding counterparty credit risk)	12,281,613	11,791,686	982,529	943,334
2	Of which: standardized approach (SA)	5,777,267	5,414,557	462,181	433,164
3	Of which: foundation internal ratings-based (F-IRB) approach	4,444,846	4,375,314	355,587	350,025
4	Of which: supervisory slotting criteria	1,679,361	1,600,732	134,348	128,058
5	Of which: advanced internal rating-based (A-IRB) approach	239,874	256,578	19,189	20,526
	Of which: significant investment	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	140,263	144,504	11,221	11,560
6	Counterparty credit risk (CCR)	299,543	239,291	23,963	19,143
7	Of which: standardized approach for counterparty credit risk (SA-CCR)	76,848	45,855	6,147	3,668
8	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: Central counterparty related exposure (CCP)	94,672	59,856	7,573	4,788
9	Others	128,022	133,579	10,241	10,686
10	Credit valuation adjustment (CVA)	95,030	62,862	7,602	5,028
	Of which: the standardized approach for CVA (SA-CVA)	-	-	-	-
	Of which: The full basic approach for CVA (BA-CVA)	-	-	-	-
	Of which: The reduced basic approach for CVA (BA-CVA)	95,030	62,862	7,602	5,028
11	Equity positions under the simple risk weight approach and the internal model method during the five-year linear phase-in period	-	-	-	-
12	Equity investments in funds - Look-through approach	13,087,605	11,765,748	1,047,008	941,259
13	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)	173,915	136,964	13,913	10,957
14	Equity investments in funds-Fall-back approach (subject to 1250% RW)	1,238,485	851,633	99,078	68,130
15	Settlement risk	47,497	-	3,799	-
16	Securitization exposures in banking book	2,070,819	1,831,289	165,665	146,503
17	Of which:Securitization IRB approach (SEC-IRBA)	-	-	-	-
18	Of which:Securitization external ratings-based approach (SEC-ERBA) ,including internal assessment approach (IAA)	2,070,819	1,831,289	165,665	146,503
19	Of which: Securitization standardized approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
20	Market risk	5,197,837	1,573,493	415,826	125,879
21	Of which: standardized approach(SA)	5,197,837	1,573,493	415,826	125,879
22	Of which: internal model approaches (IMA)	-	-	-	-
	Of which: simplified standardized approach	-	-	-	-
23	Capital charge for switch between trading book and banking book	-	-	-	-
24	Operational risk	991,603	991,603	79,328	79,328
25	Amounts below the thresholds for deduction	1,216,356	1,017,521	97,308	81,401
26	Floor adjustment	-	-	-	-
27	Total	36,700,307	30,262,094	2,936,024	2,420,967