Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of June 30,2022 (millions of yen)

OV1：Overview of RWA(Non-Consolidated)		a	b	c	d
Basel III Template No.		RWA		Minimum capital requirements	
		As of June 30,2022	As of March 31,2022	As of June 30,2022	As of March 31,2022
1	Credit risk (excluding counterparty credit risk)	7,643,997	7,410,037	647,546	627,612
2	Of which: standardized approach (SA)	4,658	7,839	372	627
3	Of which: internal rating-based (IRB) approach	7,505,578	7,251,884	636,473	614,959
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	133,759	150,314	10,700	12,025
4	Counterparty credit risk (CCR)	618,191	768,481	50,760	63,062
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	93,464	117,866	7,925	9,995
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	91,335	119,115	7,306	9,529
	Of which: central counterparty related exposure (CCP)	254,906	319,444	20,392	25,555
	Others	178,485	212,055	15,135	17,982
7	Equity positions in banking book under market-based approach	3,786,937	3,847,395	321,132	326,259
8	Equity investments in funds – Look-through approach	19,053,428	18,789,410	1,615,677	1,593,299
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)	163,711	157,860	13,882	13,386
10	Equity investments in funds – Fall-back approach	608,938	500,144	48,715	40,011
11	Settlement risk	173,366	163,354	14,701	13,852
12	Securitization exposures in banking book	1,718,310	1,549,274	137,464	123,941
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)	1,718,310	1,549,274	137,464	123,941
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	1,889,706	2,942,579	151,176	235,406
17	Of which: standardized approach (SA)	1,887,304	2,937,892	150,984	235,031
18	Of which: internal model approaches (IMA)	2,401	4,686	192	374
19	Operational risk	790,677	790,677	63,254	63,254
20	Of which: Basic Indicator Approach	-	-	-	-
21	Of which: Standardized Approach	790,677	790,677	63,254	63,254
22	Of which: Advanced Measurement Approach	-	-	-	-
23	Amounts below the thresholds for deduction	382,910	43,888	32,470	3,721
	Risk weighted assets subject to transitional arrangements				
24	Floor adjustment	-	-	-	-
25	Total	36,830,177	36,963,103	3,096,782	3,103,807