Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of September 30,2022 (millions of yen)

OV1：Overview of RWA(Non-Consolidated)					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of September 30,2022	As of June 30,2022	As of September 30,2022	As of June 30,2022
1	Credit risk (excluding counterparty credit risk)	8,017,204	7,643,997	679,174	647,546
2	Of which: standardized approach (SA)	7,489	4,658	599	372
3	Of which: internal rating-based (IRB) approach	7,874,696	7,505,578	667,774	636,473
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	135,018	133,759	10,801	10,700
4	Counterparty credit risk (CCR)	682,544	618,191	55,980	50,760
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	80,364	93,464	6,814	7,925
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	79,506	91,335	6,360	7,306
	Of which: central counterparty related exposure (CCP)	316,127	254,906	25,290	20,392
	Others	206,546	178,485	17,515	15,135
7	Equity positions in banking book under market-based approach	4,073,636	3,786,937	345,444	321,132
8	Equity investments in funds – Look-through approach	18,793,419	19,053,428	1,593,610	1,615,677
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)	175,867	163,711	14,913	13,882
10	Equity investments in funds – Fall-back approach	888,013	608,938	71,041	48,715
11	Settlement risk	158,373	173,366	13,430	14,701
12	Securitization exposures in banking book	1,890,780	1,718,310	151,262	137,464
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)	1,890,780	1,718,310	151,262	137,464
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	1,780,293	1,889,706	142,423	151,176
17	Of which: standardized approach (SA)	1,776,031	1,887,304	142,082	150,984
18	Of which: internal model approaches (IMA)	4,261	2,401	340	192
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	1,323,194	382,910	112,206	32,470
	Risk weighted assets subject to transitional arrangements				
24	Floor adjustment	-	-	-	-
25	Total	38,574,003	36,830,177	3,242,742	3,096,782