Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of December 31,2022 (millions of yen)

OV1：Overview of RWA(Non-Consolidated)

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of December 31,2022	As of September 30,2022	As of December 31,2022	As of September 30,2022
1	Credit risk (excluding counterparty credit risk)	7,927,756	8,017,204	671,558	679,174
2	Of which: standardized approach (SA)	10,767	7,489	861	599
3	Of which: internal rating-based (IRB) approach	7,778,828	7,874,696	659,644	667,774
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	138,160	135,018	11,052	10,801
4	Counterparty credit risk (CCR)	634,625	682,544	52,133	55,980
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	124,983	80,364	10,598	6,814
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	116,688	79,506	9,335	6,360
	Of which: central counterparty related exposure (CCP)	233,958	316,127	18,716	25,290
	Others	158,994	206,546	13,482	17,515
7	Equity positions in banking book under market-based approach	3,660,233	4,073,636	310,387	345,444
8	Equity investments in funds – Look-through approach	16,079,713	18,793,419	1,363,500	1,593,610
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)	172,574	175,867	14,634	14,913
10	Equity investments in funds – Fall-back approach	910,492	888,013	72,839	71,041
11	Settlement risk	-	158,373	-	13,430
12	Securitization exposures in banking book	1,840,736	1,890,780	147,258	151,262
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)	1,840,736	1,890,780	147,258	151,262
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	1,338,304	1,780,293	107,064	142,423
17	Of which: standardized approach (SA)	1,326,995	1,776,031	106,159	142,082
18	Of which: internal model approaches (IMA)	11,308	4,261	904	340
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	1,327,722	1,323,194	112,590	112,206
	Risk weighted assets subject to transitional arrangements				
24	Floor adjustment	-	-	-	-
25	Total	34,682,834	38,574,003	2,915,221	3,242,742