Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of March 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 March 31,2022	As of December 31,2021	As of March 31,2022	As of December 31,2021
1	Credit risk (excluding counterparty credit risk)	7,410,037	7,378,184	627,612	624,813
2	Of which: standardized approach (SA)	7,839	6,410	627	512
3	Of which: internal rating-based (IRB) approach	7,251,884	7,199,722	614,959	610,536
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	150,314	172,051	12,025	13,764
4	Counterparty credit risk (CCR)	768,481	575,315	63,062	47,246
5	Of which: standardized approach for counterparty credit risk (SA-CCR)	117,866	59,788	9,995	5,070
6	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: credit valuation adjustment (CVA)	119,115	66,643	9,529	5,331
	Of which: central counterparty related exposure (CCP)	319,444	254,273	25,555	20,341
	Others	212,055	194,609	17,982	16,502
7	Equity positions in banking book under market-based approach	3,847,395	3,669,698	326,259	311,190
8	Equity investments in funds – Look-through approach	18,789,410	18,193,036	1,593,299	1,542,720
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)	157,860	200,276	13,386	16,983
10	Equity investments in funds – Fall-back approach	500,144	531,318	40,011	42,505
11	Settlement risk	163,354	161,435	13,852	13,689
12	Securitization exposures in banking book	1,549,274	1,428,466	123,941	114,277
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)	1,549,274	1,428,466	123,941	114,277
15	Of which: securitisation standardised approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
16	Market risk	2,942,579	4,265,427	235,406	341,234
17	Of which: standardized approach (SA)	2,937,892	4,258,377	235,031	340,670
18	Of which: internal model approaches (IMA)	4,686	7,049	374	563
19	Operational risk	790,677	651,437	63,254	52,115
20	Of which: Basic Indicator Approach	-	-	-	-
21	Of which: Standardized Approach	790,677	651,437	63,254	52,115
22	Of which: Advanced Measurement Approach	-	-	-	-
23	Amounts below the thresholds for deduction	43,888	42,638	3,721	3,615
	Risk weighted assets subject to transitional arrangements				
24	Floor adjustment	-	-	-	-
25	Total	36,963,103	37,097,235	3,103,807	3,110,391