Regarding the figures related to the quarter ending before the application of the revision on the Pillar 3 disuclosure in March 2023, we disclose them using previous disclosure templates.

Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of March 31,2023 (millions of yen)

OV1：Overview of RWA (Non-consolidated)

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of March 31,2023	As of December 31,2022	As of March 31,2023	As of December 31,2022
1	Credit risk (excluding counterparty credit risk)	11,791,686		943,334	
2	Of which: standardized approach (SA)	5,414,557		433,164	
3	Of which: foundation internal ratings-based (F-IRB) approach	4,375,314		350,025	
4	Of which: supervisory slotting criteria	1,600,732		128,058	
5	Of which: advanced internal rating-based (A-IRB) approach	256,578		20,526	
	Of which: significant investment	-		-	
	Of which: estimated residual value of lease transactions	-		-	
	Others	144,504		11,560	
6	Counterparty credit risk (CCR)	239,291		19,143	
7	Of which: standardized approach for counterparty credit risk (SA-CCR)	45,855		3,668	
8	Of which: expected positive exposure (EPE) method	-		-	
	Of which: Central counterparty related exposure (CCP)	59,856		4,788	
9	Others	133,579		10,686	
10	Credit valuation adjustment (CVA)	62,862		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)	62,862		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	11,765,748		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)	136,964		10,957	
14	Equity investments in funds-Fall-back approach (subject to 1250% RW)	851,633		68,130	
15	Settlement risk	-		-	
16	Securitization exposures in banking book	1,831,289		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)	1,831,289		146,503	
19	Of which: Securitization standardized approach (SEC-SA)	-		-	
	Of which: 1250% risk weight is applied	-		-	
20	Market risk	1,573,493		125,879	
21	Of which: standardized approach(SA)	1,573,493		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		79,328	
25	Amounts below the thresholds for deduction	1,017,521		81,401	
26	Floor adjustment	-		-	
27	Total	30,262,094		2,420,967	

Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of March 31,2023 (millions of yen)

OV1 : Overview of RWA(Non-Consolidated)					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of March 31,2023	As of December 31,2022	As of March 31,2023	As of December 31,2022
1	Credit risk (excluding counterparty credit risk)		7,927,756		671,558
2	Of which: standardized approach (SA)		10,767		861
3	Of which: internal rating-based (IRB) approach		7,778,828		659,644
	Of which: significant investments		-		-
	Of which: estimated residual value of lease transactions		-		-
	Others		138,160		11,052
4	Counterparty credit risk (CCR)		634,625		52,133
5	Of which: standardized approach for counterparty credit risk (SA-CCR)		124,983		10,598
6	Of which: expected positive exposure (EPE) method		-		-
	Of which: credit valuation adjustment (CVA)		116,688		9,335
	Of which: central counterparty related exposure (CCP)		233,958		18,716
	Others		158,994		13,482
7	Equity positions in banking book under market-based approach		3,660,233		310,387
8	Equity investments in funds – Look-through approach		16,079,713		1,363,500
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		14,634
10	Equity investments in funds – Fall-back approach		910,492		72,839
11	Settlement risk		-		-
12	Securitization exposures in banking book		1,840,736		147,258
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		147,258
15	Of which: securitisation standardised approach (SEC-SA)		-		-
	Of which: 1250% risk weight is applied		0		0
16	Market risk		1,338,304		107,064
17	Of which: standardized approach (SA)		1,326,995		106,159
18	Of which: internal model approaches (IMA)		11,308		904
19	Operational risk		790,677		63,254
20	Of which: Basic Indicator Approach		-		-
21	Of which: Standardized Approach		790,677		63,254
22	Of which: Advanced Measurement Approach		-		-
23	Amounts below the thresholds for deduction		1,327,722		112,590
	Risk weighted assets subject to transitional arrangements				
24	Floor adjustment		-		-
25	Total		34,682,834		2,915,221