Overview of RWA(Non-Consolidated)

The Norinchukin Bank

As of December 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 December 31,2023	As of September 30,2023	As of December 31,2023	As of September 30,2023
1	Credit risk (excluding counterparty credit risk)		11,290,591	11,959,345	903,247	956,747
2		Of which: standardized approach (SA)	5,114,038	5,639,829	409,123	451,186
3		Of which: foundation internal ratings-based (F-IRB) approach	4,087,559	4,180,210	327,004	334,416
4		Of which: supervisory slotting approach	1,705,986	1,760,209	136,478	140,816
5		Of which: advanced internal rating-based (A-IRB) approach	234,868	240,760	18,789	19,260
		Of which: significant investments	-	-	-	-
		Of which: estimated residual value of lease transactions	-	-	-	-
		Others	148,138	138,335	11,851	11,066
6	Counterparty credit risk (CCR)		382,363	346,635	30,589	27,730
7		Of which: standardized approach for counterparty credit risk (SA-CCR)	111,786	79,854	8,942	6,388
8		Of which: expected positive exposure (EPE) method	-	-	-	-
		Of which: central counterparty related exposure (CCP)	88,478	99,327	7,078	7,946
9		Others	182,098	167,453	14,567	13,396
10	Credit valuation adjustment (CVA)		137,261	94,485	10,980	7,558
		Of which: standardized approach for CVA (SA-CVA)	-	-	-	-
		Of which: full basic approach for CVA (BA-CVA)	-	-	-	-
		Of which: reduced basic approach for CVA (BA-CVA)	137,261	94,485	10,980	7,558
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		10,694,792	11,901,628	855,583	952,130
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)		191,083	124,862	15,286	9,989
14	Equity investments in funds - fall-back approach (subject to 1250% RW)		786,612	809,778	62,929	64,782
15	Settlement risk		114	53	9	4
16	Securitization exposures in banking book		2,165,104	2,226,653	173,208	178,132
17		Of which: securitization IRB approach (SEC-IRBA)	-	-	-	-
18		Of which: securitization external ratings-based approach (SEC-ERBA) ,including internal assessment approach (IAA)	2,165,104	2,226,653	173,208	178,132
19		Of which: securitization standardized approach (SEC-SA)	-	-	-	-
		Of which: 1250% risk weight is applied	0	0	0	0
20	Market risk		818,279	861,940	65,462	68,955
21		Of which: standardized approach (SA)	818,279	861,940	65,462	68,955
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	991,603	79,328	79,328
25	Amounts below the thresholds for deduction		1,251,855	1,187,749	100,148	95,019
26	Floor adjustment		-	-	-	-
27	Total		28,709,663	30,504,737	2,296,773	2,440,378