Overview of RWA (Non-Consolidated)

The Norinchukin Bank

As of June 30, 2026 (millions of yen)

OV1：Overview of RWA (Non-consolidated)

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of June 30, 2026	As of March 31, 2026	As of June 30, 2026	As of March 31, 2026
1	Credit risk (excluding counterparty credit risk)	12,012,511	11,636,804	961,000	930,944
2	Of which: standardized approach (SA)	6,239,143	5,735,184	499,131	458,814
3	Of which: foundation internal ratings-based (F-IRB) approach	3,886,915	4,019,431	310,953	321,554
4	Of which: supervisory slotting approach	170,805	197,839	13,664	15,827
5	Of which: advanced internal rating-based (A-IRB) approach	1,573,829	1,535,694	125,906	122,855
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	141,816	148,654	11,345	11,892
6	Counterparty credit risk (CCR)	303,631	315,881	24,290	25,270
7	Of which: standardized approach for counterparty credit risk (SA-CCR)	70,736	89,253	5,658	7,140
8	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: central counterparty related exposure (CCP)	65,491	60,284	5,239	4,822
9	Others	167,403	166,344	13,392	13,307
10	Credit valuation adjustment (CVA)	87,051	113,356	6,964	9,068
	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)	87,051	113,356	6,964	9,068
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	8,503,745	7,858,308	680,299	628,664
13	Equity investments in funds - mandate-based approach	220,548	212,332	17,643	16,986
	Equity investments in funds - simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds - simple approach (subject to 400% RW)	113,867	87,713	9,109	7,017
14	Equity investments in funds - fall-back approach (subject to 1250% RW)	210,366	234,776	16,829	18,782
15	Settlement risk	4,742	-	379	-
16	Securitization exposures in banking book	2,962,058	3,073,229	236,964	245,858
17	Of which: securitization IRB approach (SEC-IRBA)	-	-	-	-
18	Of which: securitization external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	2,962,058	3,073,229	236,964	245,858
19	Of which: securitization standardized approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
20	Market risk	3,468,206	2,912,389	277,456	232,991
21	Of which: standardized approach (SA)	3,468,206	2,912,389	277,456	232,991
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	2,026,192	2,026,192	162,095	162,095
25	Amounts below the thresholds for deduction	114,249	114,249	9,139	9,139
26	Floor adjustment	-	-	-	-
27	Total	30,027,170	28,585,234	2,402,173	2,286,818