Overview of RWA(Non-Consolidated)

The Norinchukin Bank

As of March 31,2024 (millions of yen)

OV1：Overview of RWA (Non-consolidated)		a	b	c	d
		RWA		Minimum capital requirements	
Basel III Template No.		As of March 31,2024	As of December 31,2023	As of March 31,2024	As of December 31,2023
1	Credit risk (excluding counterparty credit risk)	10,641,182	11,290,591	851,294	903,247
2	Of which: standardized approach (SA)	4,761,667	5,114,038	380,933	409,123
3	Of which: foundation internal ratings-based (F-IRB) approach	3,723,444	4,087,559	297,875	327,004
4	Of which: supervisory slotting approach	1,774,396	1,705,986	141,951	136,478
5	Of which: advanced internal rating-based (A-IRB) approach	224,338	234,868	17,947	18,789
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	157,334	148,138	12,586	11,851
6	Counterparty credit risk (CCR)	349,067	382,363	27,925	30,589
7	Of which: standardized approach for counterparty credit risk (SA-CCR)	117,069	111,786	9,365	8,942
8	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: central counterparty related exposure (CCP)	85,964	88,478	6,877	7,078
9	Others	146,033	182,098	11,682	14,567
10	Credit valuation adjustment (CVA)	145,623	137,261	11,649	10,980
	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)	145,623	137,261	11,649	10,980
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	9,720,052	10,694,792	777,604	855,583
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)	137,389	191,083	10,991	15,286
14	Equity investments in funds - fall-back approach (subject to 1250% RW)	728,848	786,612	58,307	62,929
15	Settlement risk	2,391	114	191	9
16	Securitization exposures in banking book	2,162,809	2,165,104	173,024	173,208
17	Of which: securitization IRB approach (SEC-IRBA)	-	-	-	-
18	Of which: securitization external ratings-based approach (SEC-ERBA) ,including internal assessment approach (IAA)	2,162,809	2,165,104	173,024	173,208
19	Of which: securitization standardized approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
20	Market risk	764,807	818,279	61,184	65,462
21	Of which: standardized approach (SA)	764,807	818,279	61,184	65,462
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	1,591,616	991,603	127,329	79,328
25	Amounts below the thresholds for deduction	178,443	1,251,855	14,275	100,148
26	Floor adjustment	-	-	-	-
27	Total	26,422,230	28,709,663	2,113,778	2,296,773