

Overview of RWA(Non-Consolidated)

The Norinchukin Bank

As of June 30,2024

(millions of yen)

OV1 : Overview of RWA (Non-consolidated)					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of June 30,2024	As of March 31,2024	As of June 30,2024	As of March 31,2024
1	Credit risk (excluding counterparty credit risk)	10,720,449	10,641,182	857,635	851,294
2	Of which: standardized approach (SA)	4,785,585	4,761,667	382,846	380,933
3	Of which: foundation internal ratings-based (F-IRB) approach	3,796,959	3,723,444	303,756	297,875
4	Of which: supervisory slotting approach	1,782,702	1,774,396	142,616	141,951
5	Of which: advanced internal rating-based (A-IRB) approach	220,840	224,338	17,667	17,947
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	134,361	157,334	10,748	12,586
6	Counterparty credit risk (CCR)	295,949	349,067	23,675	27,925
7	Of which: standardized approach for counterparty credit risk (SA-CCR)	86,049	117,069	6,883	9,365
8	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: central counterparty related exposure (CCP)	76,126	85,964	6,090	6,877
9	Others	133,773	146,033	10,701	11,682
10	Credit valuation adjustment (CVA)	111,716	145,623	8,937	11,649
	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)	111,716	145,623	8,937	11,649
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	9,196,955	9,720,052	735,756	777,604
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)	230,766	137,389	18,461	10,991
14	Equity investments in funds - fall-back approach (subject to 1250% RW)	783,473	728,848	62,677	58,307
15	Settlement risk	8,034	2,391	642	191
16	Securitization exposures in banking book	2,178,759	2,162,809	174,300	173,024
17	Of which: securitization IRB approach (SEC-IRBA)	-	-	-	-
18	Of which: securitization external ratings-based approach (SEC-ERBA) ,including internal assessment approach (IAA)	2,178,759	2,162,809	174,300	173,024
19	Of which: securitization standardized approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
20	Market risk	534,402	764,807	42,752	61,184
21	Of which: standardized approach (SA)	534,402	764,807	42,752	61,184
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	1,591,616	127,329	127,329
25	Amounts below the thresholds for deduction	70,499	178,443	5,639	14,275
26	Floor adjustment	-	-	-	-
27	Total	25,722,622	26,422,230	2,057,809	2,113,778