

Overview of RWA(Non-Consolidated)

The Norinchukin Bank

As of September 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 September 30,2024	As of June 30,2024	As of September 30,2024	As of June 30,2024
1	Credit risk (excluding counterparty credit risk)	10,671,988	10,720,449	853,759	857,635
2	Of which: standardized approach (SA)	4,908,020	4,785,585	392,641	382,846
3	Of which: foundation internal ratings-based (F-IRB) approach	3,650,451	3,796,959	292,036	303,756
4	Of which: supervisory slotting approach	1,766,978	1,782,702	141,358	142,616
5	Of which: advanced internal rating-based (A-IRB) approach	211,193	220,840	16,895	17,667
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	135,344	134,361	10,827	10,748
6	Counterparty credit risk (CCR)	386,175	295,949	30,894	23,675
7	Of which: standardized approach for counterparty credit risk (SA-CCR)	144,245	86,049	11,539	6,883
8	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: central counterparty related exposure (CCP)	63,102	76,126	5,048	6,090
9	Others	178,827	133,773	14,306	10,701
10	Credit valuation adjustment (CVA)	193,902	111,716	15,512	8,937
	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)	193,902	111,716	15,512	8,937
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	7,347,837	9,196,955	587,827	735,756
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)	107,481	230,766	8,598	18,461
14	Equity investments in funds - fall-back approach (subject to 1250% RW)	689,817	783,473	55,185	62,677
15	Settlement risk	2,354	8,034	188	642
16	Securitization exposures in banking book	1,995,926	2,178,759	159,674	174,300
17	Of which: securitization IRB approach (SEC-IRBA)	-	-	-	-
18	Of which: securitization external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	1,995,926	2,178,759	159,674	174,300
19	Of which: securitization standardized approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
20	Market risk	2,362,137	534,402	188,971	42,752
21	Of which: standardized approach (SA)	2,362,137	534,402	188,971	42,752
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	70,499	5,639	5,639
26	Floor adjustment	-	-	-	-
27	Total	25,419,736	25,722,622	2,033,578	2,057,809