

## Overview of RWA(Non-Consolidated)

The Norinchukin Bank

As of December 31,2024

(millions of yen)

### OV1 : Overview of RWA (Non-consolidated)

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of December 31,2024	As of September 30,2024	As of December 31,2024	As of September 30,2024
1	Credit risk (excluding counterparty credit risk)	10,877,196	10,671,988	870,175	853,759
2	Of which: standardized approach (SA)	5,037,583	4,908,020	403,006	392,641
3	Of which: foundation internal ratings-based (F-IRB) approach	3,664,084	3,650,451	293,126	292,036
4	Of which: supervisory slotting approach	1,818,249	1,766,978	145,459	141,358
5	Of which: advanced internal rating-based (A-IRB) approach	209,463	211,193	16,757	16,895
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	147,815	135,344	11,825	10,827
6	Counterparty credit risk (CCR)	288,780	386,175	23,102	30,894
7	Of which: standardized approach for counterparty credit risk (SA-CCR)	74,082	144,245	5,926	11,539
8	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: central counterparty related exposure (CCP)	47,593	63,102	3,807	5,048
9	Others	167,105	178,827	13,368	14,306
10	Credit valuation adjustment (CVA)	98,637	193,902	7,891	15,512
	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)	98,637	193,902	7,891	15,512
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	7,393,687	7,347,837	591,494	587,827
13	Equity investments in funds - mandate-based approach	42,191	-	3,375	-
	Equity investments in funds - simple approach (subject to 250% RW)	-	-	-	-
	Equity investments in funds - simple approach (subject to 400% RW)	151,688	107,481	12,135	8,598
14	Equity investments in funds - fall-back approach (subject to 1250% RW)	762,729	689,817	61,018	55,185
15	Settlement risk	18,126	2,354	1,450	188
16	Securitization exposures in banking book	2,453,308	1,995,926	196,264	159,674
17	Of which: securitization IRB approach (SEC-IRBA)	-	-	-	-
18	Of which: securitization external ratings-based approach (SEC-ERBA) ,including internal assessment approach (IAA)	2,453,308	1,995,926	196,264	159,674
19	Of which: securitization standardized approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
20	Market risk	2,465,740	2,362,137	197,259	188,971
21	Of which: standardized approach (SA)	2,465,740	2,362,137	197,259	188,971
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	26,214,203	25,419,736	2,097,136	2,033,578