Overview of RWA(Non-Consolidated)

The Norinchukin Bank

As of September 30,2023 (millions of yen)

OV1：Overview of RWA (Non-consolidated)

Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		As of September 30,2023	As of June 30,2023	As of September 30,2023	As of June 30,2023
1	Credit risk (excluding counterparty credit risk)	11,959,345	12,281,613	956,747	982,529
2	Of which: standardized approach (SA)	5,639,829	5,777,267	451,186	462,181
3	Of which: foundation internal ratings-based (F-IRB) approach	4,180,210	4,444,846	334,416	355,587
4	Of which: supervisory slotting approach	1,760,209	1,679,361	140,816	134,348
5	Of which: advanced internal rating-based (A-IRB) approach	240,760	239,874	19,260	19,189
	Of which: significant investments	-	-	-	-
	Of which: estimated residual value of lease transactions	-	-	-	-
	Others	138,335	140,263	11,066	11,221
6	Counterparty credit risk (CCR)	346,635	299,543	27,730	23,963
7	Of which: standardized approach for counterparty credit risk (SA-CCR)	79,854	76,848	6,388	6,147
8	Of which: expected positive exposure (EPE) method	-	-	-	-
	Of which: central counterparty related exposure (CCP)	99,327	94,672	7,946	7,573
9	Others	167,453	128,022	13,396	10,241
10	Credit valuation adjustment (CVA)	94,485	95,030	7,558	7,602
	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)	94,485	95,030	7,558	7,602
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	11,901,628	13,087,605	952,130	1,047,008
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)	124,862	173,915	9,989	13,913
14	Equity investments in funds - fall-back approach (subject to 1250% RW)	809,778	1,238,485	64,782	99,078
15	Settlement risk	53	47,497	4	3,799
16	Securitization exposures in banking book	2,226,653	2,070,819	178,132	165,665
17	Of which: securitization IRB approach (SEC-IRBA)	-	-	-	-
18	Of which: securitization external ratings-based approach (SEC-ERBA) ,including internal assessment approach (IAA)	2,226,653	2,070,819	178,132	165,665
19	Of which: securitization standardized approach (SEC-SA)	-	-	-	-
	Of which: 1250% risk weight is applied	0	0	0	0
20	Market risk	861,940	5,197,837	68,955	415,826
21	Of which: standardized approach (SA)	861,940	5,197,837	68,955	415,826
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	991,603	991,603	79,328	79,328
25	Amounts below the thresholds for deduction	1,187,749	1,216,356	95,019	97,308
26	Floor adjustment	-	-	-	-
27	Total	30,504,737	36,700,307	2,440,378	2,936,024