

OV1: Overview of RWA					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		June 30, 2024	Mar 31, 2024	June 30, 2024	Mar 31, 2024
1	Credit risk (excluding counterparty credit risk)	60,844,560	59,323,638	4,867,564	4,745,891
2	Of which: standardised approach (SA)	1,440,546	1,398,503	115,243	111,880
3	Of which: foundation internal ratings-based (F-IRB) approach	43,375,137	42,209,315	3,470,011	3,376,745
4	Of which: supervisory slotting criteria approach	664,182	644,912	53,134	51,593
5	Of which: advanced internal ratings-based (A-IRB) approach	12,803,609	12,559,150	1,024,288	1,004,732
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	23,615	23,100	1,889	1,848
	Other assets	2,537,468	2,488,655	202,997	199,092
6	Counterparty credit risk (CCR)	2,170,116	1,922,129	173,609	153,770
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	1,748,072	1,590,346	139,845	127,227
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	74,193	28,940	5,935	2,315
9	Others	347,851	302,842	27,828	24,227
10	Credit valuation adjustment (CVA)	2,379,368	2,045,772	190,349	163,661
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	2,041,178	1,815,956	163,294	145,276
	of which: the reduced basic approach (reduced BA-CVA)	338,189	229,815	27,055	18,385
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	2,194,678	2,155,720	175,574	172,457
12	Equity investments in funds – look-through approach	4,791,839	4,680,461	383,347	374,436
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	72,157	93,981	5,772	7,518
	Equity investments in funds – simple approach (subject to 400% risk weight)	497,979	472,002	39,838	37,760
14	Equity investments in funds – fall-back approach	458,025	515,484	36,642	41,238
15	Settlement risk	87	19	6	1
16	Securitisation exposures in banking book	1,547,278	1,488,838	123,782	119,107
17	Of which: securitisation IRB approach (SEC-IRBA)	1,337,659	1,317,929	107,012	105,434
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	206,780	168,648	16,542	13,491
19	Of which: securitisation standardised approach (SEC-SA)	2,838	2,260	227	180
	Of which: RW 1250% is applied	—	—	—	—
20	Market risk	2,614,714	1,792,417	209,177	143,393
21	Of which: standardised approach (SA)	2,561,512	1,738,948	204,920	139,115
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	53,202	53,469	4,256	4,277
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	3,966,778	3,966,778	317,342	317,342
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,355,227	2,184,006	188,418	174,720
26	Floor adjustment	—	—	—	—
27	Total	83,892,810	80,641,252	6,711,424	6,451,300