

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)	57,621,146	57,214,178	4,609,691	4,577,134
2	Of which: standardised approach (SA)	—	—	—	—
3	Of which: foundation internal ratings-based (F-IRB) approach	43,402,880	43,146,471	3,472,230	3,451,717
4	Of which: supervisory slotting criteria approach	625,417	614,990	50,033	49,199
5	Of which: advanced internal ratings-based (A-IRB) approach	11,801,511	11,689,737	944,120	935,178
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,791,336	1,762,979	143,306	141,038
6	Counterparty credit risk (CCR)	1,360,877	1,164,443	108,870	93,155
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	881,942	911,520	70,555	72,921
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	29,817	4,959	2,385	396
9	Others	449,116	247,963	35,929	19,837
10	Credit valuation adjustment (CVA)	1,482,193	1,411,023	118,575	112,881
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	1,412,331	1,299,166	112,986	103,933
	of which: the reduced basic approach (reduced BA-CVA)	69,861	111,856	5,588	8,948
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	2,151,120	2,129,103	172,089	170,328
12	Equity investments in funds – look-through approach	4,768,724	4,666,887	381,497	373,351
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	69,327	91,281	5,546	7,302
	Equity investments in funds – simple approach (subject to 400% risk weight)	486,558	466,237	38,924	37,299
14	Equity investments in funds – fall-back approach	350,806	381,992	28,064	30,559
15	Settlement risk	1,128	—	90	—
16	Securitisation exposures in banking book	1,504,652	1,444,717	120,372	115,577
17	Of which: securitisation IRB approach (SEC-IRBA)	1,300,168	1,279,266	104,013	102,341
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	201,645	163,191	16,131	13,055
19	Of which: securitisation standardised approach (SEC-SA)	2,838	2,260	227	180
	Of which: RW 1250% is applied	—	—	—	—
20	Market risk	923,143	693,565	73,851	55,485
21	Of which: standardised approach (SA)	923,143	693,565	73,851	55,485
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	—	—	—	—
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	2,487,212	2,487,212	198,976	198,976
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,516,986	2,347,977	201,358	187,838
26	Floor adjustment	—	—	—	—
27	Total	75,723,878	74,498,621	6,057,910	5,959,889