

| OV1: Overview of RWA | | | | | |
|---------------------------|-------------------------------------------------------------------------------------------------------------------|--------------|---------------|------------------------------|---------------|
| Basel III Template No. | | a | b | c | d |
| | | RWA | | Minimum capital requirements | |
| | | Sep 30, 2024 | June 30, 2024 | Sep 30, 2024 | June 30, 2024 |
| 1 | Credit risk (excluding counterparty credit risk) | 56,733,946 | 60,844,560 | 4,538,715 | 4,867,564 |
| 2 | Of which: standardised approach (SA) | 1,626,649 | 1,440,546 | 130,131 | 115,243 |
| 3 | Of which: foundation internal ratings-based (F-IRB) approach | 39,975,570 | 43,375,137 | 3,198,045 | 3,470,011 |
| 4 | Of which: supervisory slotting criteria approach | 661,841 | 664,182 | 52,947 | 53,134 |
| 5 | Of which: advanced internal ratings-based (A-IRB) approach | 12,043,048 | 12,803,609 | 963,443 | 1,024,288 |
| | Of which: significant investments in commercial entities | — | — | — | — |
| | Of which: lease residual value | 24,891 | 23,615 | 1,991 | 1,889 |
| | Other assets | 2,401,944 | 2,537,468 | 192,155 | 202,997 |
| 6 | Counterparty credit risk (CCR) | 2,036,197 | 2,170,116 | 162,895 | 173,609 |
| 7 | Of which: standardised approach for counterparty credit risk (SA-CCR) | 1,595,691 | 1,748,072 | 127,655 | 139,845 |
| 8 | Of which: internal model method (IMM) | — | — | — | — |
| | Of which: Central Counterparty (CCP) | 74,052 | 74,193 | 5,924 | 5,935 |
| 9 | Others | 366,454 | 347,851 | 29,316 | 27,828 |
| 10 | Credit valuation adjustment (CVA) | 2,344,949 | 2,379,368 | 187,595 | 190,349 |
| | of which: the standardised approach (SA-CVA) | — | — | — | — |
| | of which: the full basic approach (full BA-CVA) | 1,991,900 | 2,041,178 | 159,352 | 163,294 |
| | of which: the reduced basic approach (reduced BA-CVA) | 353,049 | 338,189 | 28,243 | 27,055 |
| 11 | Equity positions in banking book under market-based approach during the five-year linear phase-in period | 1,734,441 | 2,194,678 | 138,755 | 175,574 |
| 12 | Equity investments in funds – look-through approach | 4,074,168 | 4,791,839 | 325,933 | 383,347 |
| 13 | Equity investments in funds – mandate-based approach | — | — | — | — |
| | Equity investments in funds – simple approach (subject to 250% risk weight) | 67,212 | 72,157 | 5,376 | 5,772 |
| | Equity investments in funds – simple approach (subject to 400% risk weight) | 541,288 | 497,979 | 43,303 | 39,838 |
| 14 | Equity investments in funds – fall-back approach | 449,453 | 458,025 | 35,956 | 36,642 |
| 15 | Settlement risk | 6 | 87 | 0 | 6 |
| 16 | Securitisation exposures in banking book | 1,500,887 | 1,547,278 | 120,070 | 123,782 |
| 17 | Of which: securitisation IRB approach (SEC-IRBA) | 1,268,095 | 1,337,659 | 101,447 | 107,012 |
| 18 | Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA) | 230,517 | 206,780 | 18,441 | 16,542 |
| 19 | Of which: securitisation standardised approach (SEC-SA) | 2,273 | 2,838 | 181 | 227 |
| | Of which: RW 1250% is applied | — | — | — | — |
| 20 | Market risk | 1,974,114 | 2,614,714 | 157,929 | 209,177 |
| 21 | Of which: standardised approach (SA) | 1,910,257 | 2,561,512 | 152,820 | 204,920 |
| 22 | Of which: internal model approaches (IMA) | — | — | — | — |
| | Of which: simplified standardised approach (SSA) | 63,857 | 53,202 | 5,108 | 4,256 |
| 23 | Capital charge for switch between trading book and banking book | — | — | — | — |
| 24 | Operational risk | 4,351,963 | 3,966,778 | 348,157 | 317,342 |
| 25 | Amounts below the thresholds for deduction (subject to 250% risk weight) | 2,432,713 | 2,355,227 | 194,617 | 188,418 |
| 26 | Floor adjustment | — | — | — | — |
| 27 | Total | 78,241,344 | 83,892,810 | 6,259,307 | 6,711,424 |