

OV1: Overview of RWA					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		Dec 31, 2024	Sep 30, 2024	Dec 31, 2024	Sep 30, 2024
1	Credit risk (excluding counterparty credit risk)	60,090,897	56,733,946	4,807,271	4,538,715
2	Of which: standardised approach (SA)	1,579,403	1,626,649	126,352	130,131
3	Of which: foundation internal ratings-based (F-IRB) approach	42,871,812	39,975,570	3,429,745	3,198,045
4	Of which: supervisory slotting criteria approach	724,410	661,841	57,952	52,947
5	Of which: advanced internal ratings-based (A-IRB) approach	12,468,052	12,043,048	997,444	963,443
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	19,646	24,891	1,571	1,991
	Other assets	2,427,573	2,401,944	194,205	192,155
6	Counterparty credit risk (CCR)	2,155,121	2,036,197	172,409	162,895
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	1,788,728	1,595,691	143,098	127,655
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	51,504	74,052	4,120	5,924
9	Others	314,887	366,454	25,190	29,316
10	Credit valuation adjustment (CVA)	2,365,147	2,344,949	189,211	187,595
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	1,956,029	1,991,900	156,482	159,352
	of which: the reduced basic approach (reduced BA-CVA)	409,118	353,049	32,729	28,243
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,292,181	1,734,441	103,374	138,755
12	Equity investments in funds – look-through approach	4,261,761	4,074,168	340,940	325,933
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	84,773	67,212	6,781	5,376
	Equity investments in funds – simple approach (subject to 400% risk weight)	737,297	541,288	58,983	43,303
14	Equity investments in funds – fall-back approach	277,539	449,453	22,203	35,956
15	Settlement risk	15	6	1	0
16	Securitisation exposures in banking book	1,701,419	1,500,887	136,113	120,070
17	Of which: securitisation IRB approach (SEC-IRBA)	1,444,783	1,268,095	115,582	101,447
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	253,702	230,517	20,296	18,441
19	Of which: securitisation standardised approach (SEC-SA)	2,933	2,273	234	181
	Of which: RW 1250% is applied	—	—	—	—
20	Market risk	3,145,173	1,974,114	251,613	157,929
21	Of which: standardised approach (SA)	3,074,160	1,910,257	245,932	152,820
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	71,012	63,857	5,681	5,108
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	4,351,963	4,351,963	348,157	348,157
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,408,723	2,432,713	192,697	194,617
26	Floor adjustment	—	—	—	—
27	Total	82,872,017	78,241,344	6,629,761	6,259,307