

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)	68,009,795	66,152,556	5,440,783	5,292,204
2	Of which: standardised approach (SA)	4,771,327	4,534,078	381,706	362,726
3	Of which: foundation internal ratings-based (F-IRB) approach	43,239,426	42,010,716	3,459,154	3,360,857
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	14,967,501	14,658,740	1,197,400	1,172,699
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	32,144	32,604	2,571	2,608
	Other assets	4,335,213	4,271,504	346,817	341,720
6	Counterparty credit risk (CCR)	2,960,059	2,767,485	236,804	221,398
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	2,033,512	1,828,241	162,681	146,259
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	110,521	59,849	8,841	4,787
9	Others	816,025	879,393	65,282	70,351
10	Credit valuation adjustment (CVA)	2,846,990	2,412,722	227,759	193,017
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	2,059,778	1,808,479	164,782	144,678
	of which: the reduced basic approach (reduced BA-CVA)	787,212	604,242	62,977	48,339
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	2,333,115	2,329,143	186,649	186,331
12	Equity investments in funds – look-through approach	4,804,880	4,691,335	384,390	375,306
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	247,895	252,616	19,831	20,209
	Equity investments in funds – simple approach (subject to 400% risk weight)	580,282	540,466	46,422	43,237
14	Equity investments in funds – fall-back approach	510,587	570,086	40,846	45,606
15	Settlement risk	87	0	6	0
16	Securitisation exposures in banking book	1,567,334	1,488,838	125,386	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)	3,533	2,260	282	180
	Of which: RW 1250% is applied	19,360	—	1,548	—
20	Market risk	4,019,958	2,926,210	321,596	234,096
21	Of which: standardised approach (SA)	3,677,807	2,812,666	294,224	225,013
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	342,150	113,543	27,372	9,083
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	5,545,060	5,545,060	443,604	443,604
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,286,266	3,172,056	262,901	253,764
26	Floor adjustment	—	—	—	—
27	Total	96,712,314	92,848,578	7,736,985	7,427,886