

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)	63,756,249	68,009,795	5,100,499	5,440,783
2	Of which: standardised approach (SA)	4,910,550	4,771,327	392,844	381,706
3	Of which: foundation internal ratings-based (F-IRB) approach	39,776,870	43,239,426	3,182,149	3,459,154
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	14,273,534	14,967,501	1,141,882	1,197,400
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	32,714	32,144	2,617	2,571
	Other assets	4,100,737	4,335,213	328,059	346,817
6	Counterparty credit risk (CCR)	2,819,541	2,960,059	225,563	236,804
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	1,835,552	2,033,512	146,844	162,681
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	103,369	110,521	8,269	8,841
9	Others	880,620	816,025	70,449	65,282
10	Credit valuation adjustment (CVA)	2,798,655	2,846,990	223,892	227,759
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	2,022,310	2,059,778	161,784	164,782
	of which: the reduced basic approach (reduced BA-CVA)	776,344	787,212	62,107	62,977
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,863,940	2,333,115	149,115	186,649
12	Equity investments in funds – look-through approach	4,086,236	4,804,880	326,898	384,390
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	234,994	247,895	18,799	19,831
	Equity investments in funds – simple approach (subject to 400% risk weight)	625,253	580,282	50,020	46,422
14	Equity investments in funds – fall-back approach	515,209	510,587	41,216	40,846
15	Settlement risk	6	87	0	6
16	Securitisation exposures in banking book	1,515,763	1,567,334	121,261	125,386
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)	2,783	3,533	222	282
	Of which: RW 1250% is applied	14,366	19,360	1,149	1,548
20	Market risk	3,138,892	4,019,958	251,111	321,596
21	Of which: standardised approach (SA)	3,023,055	3,677,807	241,844	294,224
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	115,836	342,150	9,266	27,372
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	5,976,404	5,545,060	478,112	443,604
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,159,747	3,286,266	252,779	262,901
26	Floor adjustment	—	—	—	—
27	Total	90,490,896	96,712,314	7,239,271	7,736,985