

CMS1 : Comparison of modelled and standardised RWA at risk level

| 項番 | | a | b | c | d |
|----|--|---|---|------------------|---|
| | | Risk-weighted assets (RWA) | | | |
| | | RWA for modelled approaches that banks have supervisory approval to use | RWA for portfolios where standardised approaches are used | Total Actual RWA | RWA calculated using full standardised approach and prior to the application of the output floor (ie RWA used in capital floor computation) |
| 1 | Credit risk (excluding counterparty credit risk) | 49,290,881 | 8,305,371 | 57,596,253 | 112,416,555 |
| 2 | Counterparty credit risk (CCR) | 2,702,325 | 124,480 | 2,826,805 | 6,339,001 |
| 3 | Credit valuation adjustment (CVA) | | 2,588,598 | 2,588,598 | 2,588,598 |
| 4 | Securitisation exposures in the banking book | 2,255,248 | 872,358 | 3,127,607 | 4,216,599 |
| 5 | Market risk | — | 3,596,624 | 3,596,624 | 3,596,624 |
| 6 | Operational risk | | 5,290,906 | 5,290,906 | 5,290,906 |
| 7 | Residual RWA | | 12,449,363 | 12,449,363 | 9,571,596 |
| 8 | Total | 54,248,455 | 33,227,703 | 87,476,158 | 144,019,882 |