

OV1: Overview of RWA					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		December 31, 2018	September 30, 2018	December 31, 2018	September 30, 2018
1	Credit risk (excluding counterparty credit risk)	34,499,493	34,671,736	2,919,458	2,934,407
2	Of which: Standardised Approach (SA)	—	—	—	—
3	Of which: internal ratings-based (IRB) approach	33,228,883	33,472,648	2,817,809	2,838,480
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,270,610	1,199,088	101,648	95,927
4	Counterparty credit risk (CCR)	2,689,776	2,542,724	218,892	207,008
5	Of which: standardised approach for counterparty credit risk (SA-CCR)	—	—	—	—
	Of which: current exposure method (CEM)	588,045	564,349	49,866	47,856
6	Of which: Expected Positive Exposure (EPE)	—	—	—	—
	Of which: Credit Valuation Adjustment (CVA)	1,834,253	1,716,007	146,740	137,280
	Of which: Central Counterparty (CCP)	82,561	78,598	6,604	6,287
	Others	184,915	183,768	15,680	15,583
7	Equity positions in banking book under market-based approach	895,874	839,243	75,970	71,167
	Equity investment in funds (SA)	—	—	—	—
	Equity investment in funds (IRB)	2,637,859	2,804,084	223,690	237,786
11	Settlement risk	—	—	—	—
12	Securitisation exposures in banking book	705,420	756,923	59,819	64,187
13	Of which: IRB ratings-based approach (RBA)	77,394	64,159	6,563	5,440
14	Of which: IRB Supervisory Formula Approach (SFA)	180,645	185,929	15,318	15,766
15	Of which: Standardised Approach (SA)	—	—	—	—
	Of which: RW 1250% is applied	447,380	506,835	37,937	42,979
16	Market risk	1,174,463	1,190,463	93,957	95,237
17	Of which: standardised approach (SA)	4,080	6,650	326	532
18	Of which: internal model approaches (IMA)	1,170,382	1,183,812	93,630	94,704
19	Operational risk	2,065,215	2,070,889	165,217	165,671
20	Of which: Basic Indicator Approach	—	—	—	—
21	Of which: Standardised Approach	—	—	—	—
22	Of which: Advanced Measurement Approach	2,065,215	2,070,889	165,217	165,671
23	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,428,290	1,405,384	121,119	119,176
	Risk weighted assets subject to transitional arrangements	—	—	—	—
24	Floor adjustment	890,284	1,204,354	71,222	96,348
25	Total (after applying the scaling factor)	49,366,836	49,887,388	3,949,346	3,990,991