

OV1: Overview of RWA					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		Mar 31, 2025	Dec 31, 2024	Mar 31, 2025	Dec 31, 2024
1	Credit risk (excluding counterparty credit risk)	59,596,040	60,090,897	4,767,683	4,807,271
2	Of which: standardised approach (SA)	5,172,127	1,579,403	413,770	126,352
3	Of which: foundation internal ratings-based (F-IRB) approach	39,080,030	42,871,812	3,126,402	3,429,745
4	Of which: supervisory slotting criteria approach	770,143	724,410	61,611	57,952
5	Of which: advanced internal ratings-based (A-IRB) approach	12,178,501	12,468,052	974,280	997,444
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	15,014	19,646	1,201	1,571
	Other assets	2,380,221	2,427,573	190,417	194,205
6	Counterparty credit risk (CCR)	2,056,825	2,155,121	164,546	172,409
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	1,728,329	1,788,728	138,266	143,098
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	52,784	51,504	4,222	4,120
9	Others	275,711	314,887	22,056	25,190
10	Credit valuation adjustment (CVA)	2,088,761	2,365,147	167,100	189,211
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	1,781,006	1,956,029	142,480	156,482
	of which: the reduced basic approach (reduced BA-CVA)	307,754	409,118	24,620	32,729
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,267,958	1,292,181	101,436	103,374
12	Equity investments in funds – look-through approach	3,997,758	4,261,761	319,820	340,940
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	84,680	84,773	6,774	6,781
	Equity investments in funds – simple approach (subject to 400% risk weight)	671,438	737,297	53,715	58,983
14	Equity investments in funds – fall-back approach	166,907	277,539	13,352	22,203
15	Settlement risk	8	15	0	1
16	Securitisation exposures in banking book	1,649,096	1,701,419	131,927	136,113
17	Of which: securitisation IRB approach (SEC-IRBA)	1,374,545	1,444,783	109,963	115,582
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	249,076	253,702	19,926	20,296
19	Of which: securitisation standardised approach (SEC-SA)	25,474	2,933	2,037	234
	Of which: RW 1250% is applied	—	—	—	—
20	Market risk	2,074,810	3,145,173	165,984	251,613
21	Of which: standardised approach (SA)	2,014,826	3,074,160	161,186	245,932
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	59,983	71,012	4,798	5,681
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	4,610,242	4,351,963	368,819	348,157
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,743,921	2,408,723	219,513	192,697
26	Floor adjustment	—	—	—	—
27	Total	81,008,450	82,872,017	6,480,676	6,629,761