

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)	66,991,573	68,046,642	5,359,325	5,443,731
2	Of which: standardised approach (SA)	8,555,323	5,421,258	684,425	433,700
3	Of which: foundation internal ratings-based (F-IRB) approach	38,565,153	42,711,900	3,085,212	3,416,952
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	15,016,937	14,993,363	1,201,354	1,199,469
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	21,604	27,014	1,728	2,161
	Other assets	4,062,411	4,168,695	324,992	333,495
6	Counterparty credit risk (CCR)	2,803,175	2,885,434	224,254	230,834
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	1,949,003	2,040,969	155,920	163,277
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	85,901	88,978	6,872	7,118
9	Others	768,270	755,485	61,461	60,438
10	Credit valuation adjustment (CVA)	2,393,806	2,780,656	191,504	222,452
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	1,690,052	1,898,820	135,204	151,905
	of which: the reduced basic approach (reduced BA-CVA)	703,753	881,836	56,300	70,546
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,359,735	1,408,549	108,778	112,683
12	Equity investments in funds – look-through approach	4,008,025	4,274,214	320,642	341,937
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	256,155	243,851	20,492	19,508
	Equity investments in funds – simple approach (subject to 400% risk weight)	751,874	834,661	60,149	66,772
14	Equity investments in funds – fall-back approach	228,137	341,575	18,251	27,326
15	Settlement risk	8	15	0	1
16	Securitisation exposures in banking book	1,660,983	1,717,775	132,878	137,422
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)	27,132	4,235	2,170	338
	Of which: RW 1250% is applied	10,228	15,054	818	1,204
20	Market risk	3,083,723	4,139,883	246,697	331,190
21	Of which: standardised approach (SA)	2,978,917	4,014,749	238,313	321,179
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	104,806	125,134	8,384	10,010
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	6,166,393	5,976,404	493,311	478,112
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,413,535	3,192,232	273,082	255,378
26	Floor adjustment	—	—	—	—
27	Total	93,117,128	95,841,896	7,449,370	7,667,351