

OV1: Overview of RWA					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		Mar 31, 2026	Dec 31, 2025	Mar 31, 2026	Dec 31, 2025
1	Credit risk (excluding counterparty credit risk)	60,374,563	61,435,368	4,829,965	4,914,829
2	Of which: standardised approach (SA)	7,438,097	5,725,625	595,047	458,050
3	Of which: foundation internal ratings-based (F-IRB) approach	37,493,339	40,046,824	2,999,467	3,203,745
4	Of which: supervisory slotting criteria approach	867,274	934,352	69,381	74,748
5	Of which: advanced internal ratings-based (A-IRB) approach	11,797,542	12,218,543	943,803	977,483
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	7,768	11,956	621	956
	Other assets	2,770,541	2,498,065	221,643	199,845
6	Counterparty credit risk (CCR)	2,826,805	2,665,645	226,144	213,251
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	2,251,976	2,106,957	180,158	168,556
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	51,747	52,037	4,139	4,162
9	Others	523,081	506,651	41,846	40,532
10	Credit valuation adjustment (CVA)	2,588,598	2,535,829	207,087	202,866
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	2,182,069	2,125,083	174,565	170,006
	of which: the reduced basic approach (reduced BA-CVA)	406,528	410,745	32,522	32,859
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,015,686	986,686	81,254	78,934
12	Equity investments in funds – look-through approach	4,533,468	4,128,181	362,677	330,254
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	43,496	70,451	3,479	5,636
	Equity investments in funds – simple approach (subject to 400% risk weight)	723,613	840,070	57,889	67,205
14	Equity investments in funds – fall-back approach	557,990	229,869	44,639	18,389
15	Settlement risk	5	6	0	0
16	Securitisation exposures in banking book	3,127,607	1,941,126	250,208	155,290
17	Of which: securitisation IRB approach (SEC-IRBA)	2,255,248	1,656,541	180,419	132,523
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	230,605	218,157	18,448	17,452
19	Of which: securitisation standardised approach (SEC-SA)	641,753	66,428	51,340	5,314
	Of which: RW 1250% is applied	—	—	—	—
20	Market risk	3,596,624	3,149,021	287,729	251,921
21	Of which: standardised approach (SA)	3,524,084	3,105,391	281,926	248,431
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	72,540	43,630	5,803	3,490
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	5,290,906	4,898,591	423,272	391,887
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,796,792	2,524,431	223,743	201,954
26	Floor adjustment	—	—	—	—
27	Total	87,476,158	85,405,279	6,998,092	6,832,422