

OVI: 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)	60,064,506	59,695,519	4,805,160	4,775,641
2	Of which: standardised approach (SA)	12,831,362	9,775,910	1,026,508	782,072
3	Of which: foundation internal ratings-based (F-IRB) approach	34,033,530	36,210,013	2,722,682	2,896,801
4	Of which: supervisory slotting criteria approach	810,208	849,236	64,816	67,938
5	Of which: advanced internal ratings-based (A-IRB) approach	10,470,512	11,022,534	837,641	881,802
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,918,892	1,837,825	153,511	147,026
6	Counterparty credit risk (CCR)	1,411,511	1,408,864	112,920	112,709
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	1,033,280	1,010,683	82,662	80,854
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	30,265	38,071	2,421	3,045
9	Others	347,965	360,110	27,837	28,808
10	Credit valuation adjustment (CVA)	1,204,181	1,262,206	96,334	100,976
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	1,132,374	1,184,910	90,589	94,792
	of which: the reduced basic approach (reduced BA-CVA)	71,807	77,296	5,744	6,183
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	978,612	915,716	78,288	73,257
12	Equity investments in funds – look-through approach	4,511,283	4,104,497	360,902	328,359
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	41,071	68,155	3,285	5,452
	Equity investments in funds – simple approach (subject to 400% risk weight)	717,600	829,495	57,408	66,359
14	Equity investments in funds – fall-back approach	463,134	150,844	37,050	12,067
15	Settlement risk	—	—	—	—
16	Securitisation exposures in banking book	3,043,612	1,862,853	243,488	149,028
17	Of which: securitisation IRB approach (SEC-IRBA)	2,205,581	1,604,464	176,446	128,357
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	196,277	191,960	15,702	15,356
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	1,276,130	1,640,394	102,090	131,231
21	Of which: standardised approach (SA)	1,276,130	1,640,394	102,090	131,231
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	—	—	—	—
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	3,219,102	2,965,989	257,528	237,279
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,401,069	2,079,308	192,085	166,344
26	Floor adjustment	—	—	—	—
27	Total	79,331,816	76,983,846	6,346,545	6,158,707