

OV1: Overview of RWA					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		June 30, 2025	Mar 31, 2025	June 30, 2025	Mar 31, 2025
1	Credit risk (excluding counterparty credit risk)	59,529,362	59,596,040	4,762,349	4,767,683
2	Of which: standardised approach (SA)	5,107,315	5,172,127	408,585	413,770
3	Of which: foundation internal ratings-based (F-IRB) approach	39,076,038	39,080,030	3,126,083	3,126,402
4	Of which: supervisory slotting criteria approach	878,151	770,143	70,252	61,611
5	Of which: advanced internal ratings-based (A-IRB) approach	12,017,335	12,178,501	961,386	974,280
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	13,500	15,014	1,080	1,201
	Other assets	2,437,021	2,380,221	194,961	190,417
6	Counterparty credit risk (CCR)	2,148,585	2,056,825	171,886	164,546
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	1,832,383	1,728,329	146,590	138,266
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	49,174	52,784	3,933	4,222
9	Others	267,026	275,711	21,362	22,056
10	Credit valuation adjustment (CVA)	2,409,210	2,088,761	192,736	167,100
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	2,032,234	1,781,006	162,578	142,480
	of which: the reduced basic approach (reduced BA-CVA)	376,976	307,754	30,158	24,620
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	871,661	1,267,958	69,732	101,436
12	Equity investments in funds – look-through approach	3,641,930	3,997,758	291,354	319,820
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	152,343	84,680	12,187	6,774
	Equity investments in funds – simple approach (subject to 400% risk weight)	817,561	671,438	65,404	53,715
14	Equity investments in funds – fall-back approach	254,103	166,907	20,328	13,352
15	Settlement risk	26	8	2	0
16	Securitisation exposures in banking book	1,691,021	1,649,096	135,281	131,927
17	Of which: securitisation IRB approach (SEC-IRBA)	1,418,790	1,374,545	113,503	109,963
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	246,837	249,076	19,747	19,926
19	Of which: securitisation standardised approach (SEC-SA)	25,393	25,474	2,031	2,037
	Of which: RW 1250% is applied	—	—	—	—
20	Market risk	3,045,779	2,074,810	243,662	165,984
21	Of which: standardised approach (SA)	2,959,820	2,014,826	236,785	161,186
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	85,959	59,983	6,876	4,798
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	4,610,242	4,610,242	368,819	368,819
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,737,719	2,743,921	139,017	219,513
26	Floor adjustment	—	—	—	—
27	Total	80,909,549	81,008,450	6,472,763	6,480,676