

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)	57,959,891	58,029,456	4,636,791	4,642,356
2	Of which: standardised approach (SA)	9,183,539	9,192,434	734,683	735,394
3	Of which: foundation internal ratings-based (F-IRB) approach	35,329,595	35,284,923	2,826,367	2,822,793
4	Of which: supervisory slotting criteria approach	791,890	699,431	63,351	55,954
5	Of which: advanced internal ratings-based (A-IRB) approach	10,876,845	11,080,296	870,147	886,423
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	—	—	—	—
	Other assets	1,778,020	1,772,370	142,241	141,789
6	Counterparty credit risk (CCR)	1,269,576	1,232,881	101,566	98,630
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	911,137	873,628	72,891	69,890
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	35,448	35,759	2,835	2,860
9	Others	322,990	323,493	25,839	25,879
10	Credit valuation adjustment (CVA)	1,472,783	1,342,352	117,822	107,388
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	1,381,581	1,290,093	110,526	103,207
	of which: the reduced basic approach (reduced BA-CVA)	91,202	52,259	7,296	4,180
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	818,467	1,229,448	65,477	98,355
12	Equity investments in funds – look-through approach	3,611,358	3,968,017	288,908	317,441
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	150,510	82,668	12,040	6,613
	Equity investments in funds – simple approach (subject to 400% risk weight)	700,706	661,844	56,056	52,947
14	Equity investments in funds – fall-back approach	143,077	50,491	11,446	4,039
15	Settlement risk	—	—	—	—
16	Securitisation exposures in banking book	1,637,440	1,603,000	130,995	128,240
17	Of which: securitisation IRB approach (SEC-IRBA)	1,374,761	1,335,528	109,980	106,842
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	237,285	241,996	18,982	19,359
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	1,319,190	889,686	105,535	71,174
21	Of which: standardised approach (SA)	1,319,190	889,686	105,535	71,174
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	2,810,292	2,810,292	224,823	224,823
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	1,491,253	1,656,402	119,300	132,512
26	Floor adjustment	—	—	—	—
27	Total	73,384,548	73,556,542	5,870,763	5,884,523