

OV1: Overview of RWA					
Basel III Template No.		a	b	c	d
		RWA		Minimum capital requirements	
		Dec 31, 2025	Sep 30, 2025	Dec 31, 2025	Sep 30, 2025
1	Credit risk (excluding counterparty credit risk)	61,435,368	59,928,573	4,914,829	4,794,285
2	Of which: standardised approach (SA)	5,725,625	5,419,285	458,050	433,542
3	Of which: foundation internal ratings-based (F-IRB) approach	40,046,824	39,093,191	3,203,745	3,127,455
4	Of which: supervisory slotting criteria approach	934,352	894,364	74,748	71,549
5	Of which: advanced internal ratings-based (A-IRB) approach	12,218,543	12,080,575	977,483	966,446
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	11,956	12,929	956	1,034
	Other assets	2,498,065	2,428,226	199,845	194,258
6	Counterparty credit risk (CCR)	2,665,645	2,297,106	213,251	183,768
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	2,106,957	1,925,128	168,556	154,010
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	52,037	52,223	4,162	4,177
9	Others	506,651	319,754	40,532	25,580
10	Credit valuation adjustment (CVA)	2,535,829	2,496,044	202,866	199,683
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	2,125,083	2,051,386	170,006	164,110
	of which: the reduced basic approach (reduced BA-CVA)	410,745	444,657	32,859	35,572
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	986,686	944,029	78,934	75,522
12	Equity investments in funds – look-through approach	4,128,181	3,796,698	330,254	303,735
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	70,451	76,846	5,636	6,147
	Equity investments in funds – simple approach (subject to 400% risk weight)	840,070	873,162	67,205	69,853
14	Equity investments in funds – fall-back approach	229,869	249,640	18,389	19,971
15	Settlement risk	6	2	0	0
16	Securitisation exposures in banking book	1,941,126	1,626,496	155,290	130,119
17	Of which: securitisation IRB approach (SEC-IRBA)	1,656,541	1,353,770	132,523	108,301
18	Of which: securitisation external ratings-based approach (SEC-ERBA), including internal assessment approach (IAA)	218,157	248,857	17,452	19,908
19	Of which: securitisation standardised approach (SEC-SA)	66,428	23,868	5,314	1,909
	Of which: RW 1250% is applied	—	—	—	—
20	Market risk	3,149,021	2,495,788	251,921	199,663
21	Of which: standardised approach (SA)	3,105,391	2,438,998	248,431	195,119
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	43,630	56,790	3,490	4,543
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	4,898,591	4,898,591	391,887	391,887
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	2,524,431	2,327,784	201,954	186,222
26	Floor adjustment	—	—	—	—
27	Total	85,405,279	82,010,765	6,832,422	6,560,861