

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)	68,294,951	69,558,219	5,463,596	5,564,657
2	Of which: standardised approach (SA)	11,275,124	9,309,889	902,009	744,791
3	Of which: foundation internal ratings-based (F-IRB) approach	37,016,525	39,718,050	2,961,322	3,177,444
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	15,133,481	15,534,504	1,210,678	1,242,760
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	11,765	16,428	941	1,314
	Other assets	3,990,780	4,044,994	319,262	323,599
6	Counterparty credit risk (CCR)	3,719,002	3,475,574	297,520	278,045
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	2,548,996	2,401,571	203,919	192,125
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	87,704	88,317	7,016	7,065
9	Others	1,082,302	985,685	86,584	78,854
10	Credit valuation adjustment (CVA)	3,086,522	3,082,162	246,921	246,572
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	2,142,534	2,091,059	171,402	167,284
	of which: the reduced basic approach (reduced BA-CVA)	943,987	991,103	75,518	79,288
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	953,215	1,018,025	76,257	81,442
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)	288,084	285,462	23,046	22,837
	Equity investments in funds – simple approach (subject to 400% risk weight)	808,611	942,980	64,688	75,438
14	Equity investments in funds – fall-back approach	660,984	293,786	52,878	23,502
15	Settlement risk	5	6	0	0
16	Securitisation exposures in banking book	3,128,328	1,969,269	250,266	157,541
17	Of which: securitisation IRB approach (SEC-IRBA)	2,255,248	1,661,378	180,419	132,910
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)	642,418	67,307	51,393	5,384
	Of which: RW 1250% is applied	55	22,425	4	1,794
20	Market risk	4,583,341	3,977,794	366,667	318,223
21	Of which: standardised approach (SA)	4,434,005	3,866,028	354,720	309,282
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	149,335	111,766	11,946	8,941
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	7,384,012	6,737,778	590,720	539,022
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,637,674	3,376,887	291,013	270,150
26	Floor adjustment	—	—	—	—
27	Total	101,078,201	98,846,128	8,086,256	7,907,690