

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)	67,131,002	66,991,573	5,370,480	5,359,325
2	Of which: standardised approach (SA)	8,505,608	8,555,323	680,448	684,425
3	Of which: foundation internal ratings-based (F-IRB) approach	38,578,817	38,565,153	3,086,305	3,085,212
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	15,069,565	15,016,937	1,205,565	1,201,354
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	19,251	21,604	1,540	1,728
	Other assets	4,079,608	4,062,411	326,368	324,992
6	Counterparty credit risk (CCR)	2,887,579	2,803,175	231,006	224,254
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	2,086,418	1,949,003	166,913	155,920
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	78,125	85,901	6,250	6,872
9	Others	723,036	768,270	57,842	61,461
10	Credit valuation adjustment (CVA)	2,806,729	2,393,806	224,538	191,504
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	1,959,392	1,690,052	156,751	135,204
	of which: the reduced basic approach (reduced BA-CVA)	847,337	703,753	67,786	56,300
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	913,401	1,359,735	73,072	108,778
12	Equity investments in funds – look-through approach	3,641,930	4,008,025	291,354	320,642
13	Equity investments in funds – mandate-based approach	—	—	—	—
	Equity investments in funds – simple approach (subject to 250% risk weight)	319,827	256,155	25,586	20,492
	Equity investments in funds – simple approach (subject to 400% risk weight)	911,461	751,874	72,916	60,149
14	Equity investments in funds – fall-back approach	323,466	228,137	25,877	18,251
15	Settlement risk	25	8	2	0
16	Securitisation exposures in banking book	1,714,925	1,660,983	137,194	132,878
17	Of which: securitisation IRB approach (SEC-IRBA)	1,423,702	1,374,545	113,896	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)	26,721	27,132	2,137	2,170
	Of which: RW 1250% is applied	17,663	10,228	1,413	818
20	Market risk	4,020,564	3,083,723	321,645	246,697
21	Of which: standardised approach (SA)	3,887,508	2,978,917	311,000	238,313
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	133,055	104,806	10,644	8,384
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	6,166,393	6,166,393	493,311	493,311
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,219,804	3,413,535	257,584	273,082
26	Floor adjustment	—	—	—	—
27	Total	94,057,113	93,117,128	7,524,569	7,449,370