

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)	69,558,219	67,352,284	5,564,657	5,388,182
2	Of which: standardised approach (SA)	9,309,889	8,772,193	744,791	701,775
3	Of which: foundation internal ratings-based (F-IRB) approach	39,718,050	38,593,792	3,177,444	3,087,503
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	15,534,504	15,253,494	1,242,760	1,220,279
	Of which: significant investments in commercial entities	—	—	—	—
	Of which: lease residual value	16,428	18,024	1,314	1,441
	Other assets	4,044,994	3,820,415	323,599	305,633
6	Counterparty credit risk (CCR)	3,475,574	3,162,466	278,045	252,997
7	Of which: standardised approach for counterparty credit risk (SA-CCR)	2,401,571	2,184,160	192,125	174,732
8	Of which: internal model method (IMM)	—	—	—	—
	Of which: Central Counterparty (CCP)	88,317	83,770	7,065	6,701
9	Others	985,685	894,535	78,854	71,562
10	Credit valuation adjustment (CVA)	3,082,162	2,923,395	246,572	233,871
	of which: the standardised approach (SA-CVA)	—	—	—	—
	of which: the full basic approach (full BA-CVA)	2,091,059	1,974,722	167,284	157,977
	of which: the reduced basic approach (reduced BA-CVA)	991,103	948,672	79,288	75,893
11	Equity positions in banking book under market-based approach during the five-year linear phase-in period	1,018,025	1,038,506	81,442	83,080
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)	285,462	264,096	22,837	21,127
	Equity investments in funds – simple approach (subject to 400% risk weight)	942,980	964,169	75,438	77,133
14	Equity investments in funds – fall-back approach	293,786	318,628	23,502	25,490
15	Settlement risk	6	2	0	0
16	Securitisation exposures in banking book	1,969,269	1,648,916	157,541	131,913
17	Of which: securitisation IRB approach (SEC-IRBA)	1,661,378	1,358,682	132,910	108,694
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)	67,307	24,935	5,384	1,994
	Of which: RW 1250% is applied	22,425	16,441	1,794	1,315
20	Market risk	3,977,794	3,378,112	318,223	270,248
21	Of which: standardised approach (SA)	3,866,028	3,267,742	309,282	261,419
22	Of which: internal model approaches (IMA)	—	—	—	—
	Of which: simplified standardised approach (SSA)	111,766	110,370	8,941	8,829
23	Capital charge for switch between trading book and banking book	—	—	—	—
24	Operational risk	6,737,778	6,737,778	539,022	539,022
25	Amounts below the thresholds for deduction (subject to 250% risk weight)	3,376,887	3,204,369	270,150	256,349
26	Floor adjustment	—	—	—	—
27	Total	98,846,128	94,789,426	7,907,690	7,583,154