Template EU KM1 - Key metrics template

		a	b	c	d	e
		T	T-1	T-2	T-3	T-4
	Available own funds (amounts)					
1	Common Equity Tier 1 (CET1) capital	1 437 391 911				
2	Tier 1 capital	1 463 391 941				
3	Total capital	1 463 391 941				
	Risk-weighted exposure amounts					
4	Total risk exposure amount	4 335 993 013				
	Capital ratios (as a percentage of risk-weighted exposure amount)					
5	Common Equity Tier 1 ratio (%)	33,15%				
6	Tier 1 ratio (%)	33,75%				
7	Total capital ratio (%)	33,75%				
	Additional own funds requirements to address risks other than the risk of excessive leverage (as a percentage of risk-weighted exposure					
EU 7a	Additional CET1 SREP requirements (%)	0,75%				
EU 7b	Additional AT1 SREP requirements (%)	0,42%				
EU 7c	Additional T2 SREP requirements (%)	0,14%				
EU 7d	Total SREP own funds requirements (%)	8,75%				
	Combined buffer and overall capital requirement (as a percentage of					
8	Capital conservation buffer (%)	2,50%				
EU 8a	Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State (%)	0,00%				
9	Institution specific countercyclical capital buffer (%)	0,00%				
EU 9a	Systemic risk buffer (%)	0,00%				
10	Global Systemically Important Institution buffer (%)	0,00%				
EU 10a	Other Systemically Important Institution buffer (%)	0,00%				
11	Combined buffer requirement (%)	2,50%				
EU 11a	Overall capital requirements (%)	11,25%				
12	CET1 available after meeting the total SREP own funds requirements (%)	1 224 061 054				
	Leverage ratio					
13	Total exposure measure	14 717 773 577				
14	Leverage ratio (%)	9,94%				
	Additional own funds requirements to address the risk of excessive					
EU 14a	Additional own funds requirements to address the risk of excessive leverage (%)	0,00%				
EU 14b	of which: to be made up of CET1 capital (percentage points)	0,00%				
EU 14c	Total SREP leverage ratio requirements (%)	3,00%				
	Leverage ratio buffer and overall leverage ratio requirement (as a					
EU 14d	Leverage ratio buffer requirement (%)	0,00%				
EU 14e	Overall leverage ratio requirement (%)	3,00%				
	Liquidity Coverage Ratio					
15	Total high-quality liquid assets (HQLA) (Weighted value -average)	4 848 719 691				
EU 16a	Cash outflows - Total weighted value	855 018 815				
EU 16b	Cash inflows - Total weighted value	421 682 889				
16	Total net cash outflows (adjusted value)	433 335 926				
17	Liquidity coverage ratio (%)	1118,93%				
	Net Stable Funding Ratio					
18	Total available stable funding	62 448 689 556				
19	Total required stable funding	51 296 989 967				
20	NSFR ratio (%)	121,74%				

Template EU OV1 – Overview of risk weighted exposure amounts

		Risk weighted exposure amounts (RWEAs)		Total own funds requirements
		a	b	c
		T	T-1	T
1	**Credit risk (excluding CCR)**	3 720 166 275		297 613 302
2	Of which the standardised approach	2 479 223 191		198 337 855
3	Of which the foundation IRB (FIRB) approach	389 794 550		31 183 564
4	Of which slotting approach	0		0
EU 4a	Of which equities under the simple riskweighted approach	0		0
5	Of which the advanced IRB (AIRB) approach	786 363 934		62 909 115
6	**Counterparty credit risk - CCR**	283 696 856		22 695 748
7	Of which the standardised approach	275 417 671		22 033 414
8	Of which internal model method (IMM)	0		0
EU 8a	Of which exposures to a CCP	28 110		2 249
EU 8b	Of which credit valuation adjustment - CVA	173 364 921		13 869 194
9	Of which other CCR	(165 113 846)		(13 209 108)
10	*Empty set in the EU*			
11	*Empty set in the EU*			
12	*Empty set in the EU*			
13	*Empty set in the EU*			
14	*Empty set in the EU*			
15	**Settlement risk**	0		0
16	**Securitisation exposures in the non-trading book (after the cap)**	0		0
17	Of which SEC-IRBA approach	0		0
18	Of which SEC-ERBA (including IAA)	0		0
19	Of which SEC-SA approach	0		0
EU 19a	Of which 1250%/ deduction	0		0
20	**Position, foreign exchange and commodities risks (Market risk)**	0		0
21	Of which the standardised approach	0		0
22	Of which IMA	0		0
EU 22a	**Large exposures**	0		0
23	**Operational risk**	332 129 879		26 570 390
EU 23a	Of which basic indicator approach	0		0
EU 23b	Of which standardised approach	332 129 879		26 570 390
EU 23c	Of which advanced measurement approach	0		0
24	**Amounts below the thresholds for deduction (subject to 250% risk weight) (For information)**	0		0
25	*Empty set in the EU*			
26	*Empty set in the EU*			
27	*Empty set in the EU*			
28	*Empty set in the EU*			
29	**Total**	**4 335 993 010**		**346 879 441**