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	1 434 551 224	1 437 391 911			
2	Tier 1 capital	1 460 551 254	1 463 391 941			
3	Total capital	1 460 551 254	1 463 391 941			
	Risk-weighted exposure amounts					
4	Total risk exposure amount	4 160 178 708	4 335 993 013			
	Capital ratios (as a percentage of risk-weighted exposure amount)					
5	Common Equity Tier 1 ratio (%)	34,48%	33,15%			
6	Tier 1 ratio (%)	35,11%	33,75%			
7	Total capital ratio (%)	35,11%	33,75%			
	Additional own funds requirements to address risks other than the risk of excessive leverage (as a percentage of risk-weighted exposure amount)					
EU 7a	Additional CET1 SREP requirements (%)	0,42%	0,42%			
EU 7b	Additional AT1 SREP requirements (%)	0,14%	0,14%			
EU 7c	Additional T2 SREP requirements (%)	0,19%	0,19%			
EU 7d	Total SREP own funds requirements (%)	8,75%	8,75%			
	Combined buffer and overall capital requirement (as a percentage of risk-weighted exposure amount)					
8	Capital conservation buffer (%)	2,50%	2,50%			
EU 8a	Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State (%)	0,00%	0,00%			
9	Institution specific countercyclical capital buffer (%)	0,00%	0,00%			
EU 9a	Systemic risk buffer (%)	0,00%	0,00%			
10	Global Systemically Important Institution buffer (%)	0,00%	0,00%			
EU 10a	Other Systemically Important Institution buffer (%)	0,00%	0,00%			
11	Combined buffer requirement (%)	2,50%	2,50%			
EU 11a	Overall capital requirements (%)	11,25%	11,25%			
12	CET1 available after meeting the total SREP own funds requirements (%)	1 229 870 433	1 224 061 054			
	Leverage ratio					
13	Total exposure measure	14 999 131 309	14 717 773 577			
14	Leverage ratio (%)	9,74%	9,94%			
	Additional own funds requirements to address the risk of excessive leverage (as a percentage of total exposure measure)					
EU 14a	Additional own funds requirements to address the risk of excessive leverage (%)	0,00%	0,00%			
EU 14b	of which: to be made up of CET1 capital (percentage points)	0,00%	0,00%			
EU 14c	Total SREP leverage ratio requirements (%)	3,00%	3,00%			
	Leverage ratio buffer and overall leverage ratio requirement (as a percentage of total exposure measure)					
EU 14d	Leverage ratio buffer requirement (%)	0,00%	0,00%			
EU 14e	Overall leverage ratio requirement (%)	3,00%	3,00%			
	Liquidity Coverage Ratio					
15	Total high-quality liquid assets (HQLA) (Weighted value -average)	4 621 212 914	4 257 521 980			
EU 16a	Cash outflows - Total weighted value	1 199 119 356	1 258 356 560			
EU 16b	Cash inflows - Total weighted value	570 301 126	555 752 237			
16	Total net cash outflows (adjusted value)	628 818 231	702 604 324			
17	Liquidity coverage ratio (%)	1017,3%	1034,9%			
	Net Stable Funding Ratio					
18	Total available stable funding	61 087 876 685	62 448 689 556			
19	Total required stable funding	50 249 766 495	51 296 989 967			
20	NSFR ratio (%)	121,57%	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)**	3 584 604 999	3 720 166 275	286 768 400
2	Of which the standardised approach	2 365 437 548	2 479 223 191	189 235 004
3	Of which the foundation IRB (FIRB) approach	393 423 513	389 794 550	31 473 881
4	Of which slotting approach	-	-	-
EU 4a	Of which equities under the simple riskweighted approach	-	-	-
5	Of which the advanced IRB (AIRB) approach	760 959 338	786 363 934	60 876 747
6	**Counterparty credit risk - CCR**	243 443 828	283 696 856	19 475 506
7	Of which the standardised approach	364 693 006	275 417 671	29 175 440
8	Of which internal model method (IMM)	-	-	-
EU 8a	Of which exposures to a CCP	41 431	28 110	3 314
EU 8b	Of which credit valuation adjustment - CVA	143 396 563	173 364 921	11 471 725
9	Of which other CCR	(264 687 172)	(165 113 846)	(21 174 974)
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**	-	-	-
16	**Securitisation exposures in the non-trading book (after the cap)**	-	-	-
17	Of which SEC-IRBA approach	-	-	-
18	Of which SEC-ERBA (including IAA)	-	-	-
19	Of which SEC-SA approach	-	-	-
EU 19a	Of which 1250%/ deduction	-	-	-
20	**Position, foreign exchange and commodities risks (Market risk)**	-	-	-
21	Of which the standardised approach	-	-	-
22	Of which IMA	-	-	-
EU 22a	**Large exposures**	-	-	-
23	**Operational risk**	332 129 879	332 129 879	26 570 390
EU 23a	Of which basic indicator approach	-	-	-
EU 23b	Of which standardised approach	332 129 879	332 129 879	26 570 390
EU 23c	Of which advanced measurement approach	-	-	-
24	**Amounts below the thresholds for deduction (subject to 250% risk weight) (For information)**	-	-	-
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**	**4 160 178 706**	**4 335 993 010**	**332 814 296**