

EU OV1 – Overview of RWAs				
			RWAs	Minimum capital requirements
			4Q17	
	1	Credit risk (excluding CCR)	64.306.939.557	5.144.555.165
Article 438(c)(d)	2	Of which the standardised approach	5.797.085.192	463.766.815
Article 438(c)(d)	3	Of which the foundation IRB (FIRB) approach	3.609.218.420	288.737.474
Article 438(c)(d)	4	Of which the advanced IRB (AIRB) approach	54.586.874.110	4.366.949.929
Article 438(d)	5	Of which equity IRB under the simple risk-weighted approach or the IMA	313.761.836	25.100.947
Article 438(c)(d)	6	CCR	2.850.918.629	228.073.490
Article 438(c)(d)	7	Of which mark to market	2.055.244.731	164.419.578
Article 438(c)(d)	8	Of which original exposure		0
	9	Of which the standardised approach		0
	10	Of which internal model method (IMM)		0
Article 438(c)(d)	11	Of which risk exposure amount for contributions to the default fund of a CCP	198.678.764	15.894.301
Article 438(c)(d)	12	Of which CVA	596.995.135	47.759.611
Article 438(e)	13	Settlement risk	2.031.253	162.500
Article 449(o)(i)	14	Securitisation exposures in the banking book (after the cap)	329.360.210	26.348.817
	15	Of which IRB approach	297.389.542	23.791.163
	16	Of which IRB supervisory formula approach (SFA)	31.970.667	2.557.653
	17	Of which internal assessment approach (IAA)	0	0
	18	Of which standardised approach		0
Article 438 (e)	19	Market risk	3.361.366.804	268.909.344
	20	Of which the standardised approach	418.520.427	33.481.634
	21	Of which IMA	2.942.846.376	235.427.710
Article 438(e)	22	Large exposures	0	0
Article 438(f)	23	Operational risk	10.949.089.100	875.927.128
	24	Of which basic indicator approach		0
	25	Of which standardised approach	10.949.089.100	875.927.128
	26	Of which advanced measurement approach		0
Article 437(2), Article 48 and Article 60	27	Amounts below the thresholds for deduction (subject to 250% risk weight) (This includes the participation in KBC Insurance weighed at 370%, according to the Danish compromise, and the DTA weighted at 250%)	10.171.700.340	813.736.027
Article 500	28	Floor adjustment	0	609.967.429
	29	Total	91.971.405.893	7.967.679.900