

CREDIT, COUNTERPARTY CREDIT AND DELIVERY RISKS: STANDARDISED APPROACH TO CAPITAL REQUIREMENTS

SA Exposure class / IRB Exposure class:

	ORIGINAL EXPOSURE PRE CONVERSION FACTORS		VALUE ADJUSTMENTS AND PROVISIONS ASSOCIATED WITH THE ORIGINAL EXPOSURE (-)	EXPOSURE NET OF VALUE ADJUSTMENTS AND PROVISIONS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE						NET EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	CREDIT RISK MITIGATION TECHNIQUES AFFECTING THE AMOUNT OF THE EXPOSURE: FUNDED CREDIT PROTECTION, FINANCIAL COLLATERAL COMPREHENSIVE METHOD			FULLY ADJUSTED EXPOSURE VALUE (E*)	BREAKDOWN OF THE FULLY ADJUSTED EXPOSURE OF OFF- BALANCE SHEET ITEMS BY CONVERSION FACTORS				EXPOSURE VALUE	RISK WEIGHTED EXPOSURE AMOUNT	CAPITAL REQUIREMENTS
	OF WHICH: ARISING FROM COUNTERPART Y CREDIT RISK	UNFUNDED CREDIT PROTECTION: ADJUSTED VALUES (Ga)			FUNDED CREDIT PROTECTION		SUBSTITUTION OF THE EXPOSURE DUE TO CRM		VOLATILITY ADJUSTMENT TO THE EXPOSURE	FINANCIAL COLLATERAL: ADJUSTED VALUE (C _{yam}) (-)		VOLATILITY AND MATURITY ADJUSTMENTS ()	0%	20%		50%	100%					
		GUARANTEES			CREDIT DERIVATIVES	FINANCIAL COLLATERAL: SIMPLE METHOD	OTHER FUNDED CREDIT PROTECTION	TOTAL OUTFLOWS (-)										TOTAL INFLOWS				
1	2	3	4=1+3	5	6	7	8	9	10	11=4+9+10	12	13	14	15=11+12+13	16	17	18	19	20=15-16-0.8*17- 0.5*18	21	22	
TOTAL EXPOSURES	SectionExposures																					CELL LINKED TO GA TEMPLATE
BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:																						
On balance sheet items	SectionExposureTypes																					
Off balance sheet items																						
Securities Financing Transactions & Long Settlement Transactions																						
Derivatives																						
From Contractual Cross Product Netting																						
BREAKDOWN OF TOTAL EXPOSURES BY RISK WEIGHTS:																						
0%	SectionRiskWeight																					
10%																						
20%																						
35%																						
50%																						
of which: past due (a)																						
without credit assessment by a nominated ECAI (a)																						
secured by commercial real estate(a)																						
75%																						
100%																						
of which: past due (a)																						
without credit assessment by a nominated ECAI (a)																						
secured by real estate (a)																						
150%																						
of which: past due (a)																						
200%																						
Other risk weights																						

(a) These rows would be applicable if the Institution reports the data for the IRB exposure classes and for the Total exposure class