

CR EQU IRB

	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE				EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTOR	OF WHICH: OFF BALANCE SHEET ITEMS	EXPOSURE VALUE	OF WHICH: OFF BALANCE SHEET ITEMS	EXPOSURE WEIGHTED AVERAGE LGD (%)	RISK WEIGHTED EXPOSURE AMOUNTS	CAPITAL REQUIREMENTS	MEMORANDUM ITEM:	
	UNFUNDED CREDIT PROTECTION		SUBSTITUTION OF THE EXPOSURE DUE TO CRM		EXPECTED LOSS AMOUNT	VALUE ADJUSTMENTS AND PROVISIONS									
	PD ASSIGNED TO THE OBLIGOR GRADE (%)			GUARANTEES										CREDIT DERIVATIVES	TOTAL OUTFLOWS (-)
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
TOTAL IRB EQUITY EXPOSURES												TotalIRBAndInternalModelsSection			
1. PD/LGD APPROACH: TOTAL			PDLGDAndSimpleRiskWeightSection												
BREAKDOWN OF TOTAL EXPOSURES UNDER THE PD/LGD APPROACH BY OBLIGOR GRADES:															
OBLIGOR GRADE(a): 1															
2															
.....															
N															
2. SIMPLE RISK WEIGHT APPROACH: TOTAL			PDLGDAndSimpleRiskWeightSection												
BREAKDOWN OF TOTAL EXPOSURES UNDER THE SIMPLE RISK WEIGHT APPROACH BY RISK WEIGHTS:															
RISK WEIGHT: 190%															
290%															
370%															
3. INTERNAL MODELS APPROACH												TotalIRBAndInternalModelsSection			

(a) Order from the lower to the higher according to the PD assigned to the obligor grade