CR SEC IRB

CREDIT RISK: SECURITISATIONS - IRB APPROACH TO CAPITAL REQUIREMENTS

Securitization type:

	TOTAL AMOUNT OF SECURITISED EXPOSURES ORIGINATED	SYNTHETIC SECURITIZATIONS: CREDIT PROTECTION TO THE SECURITISED EXPOSURES			SECURITISATION POSITIONS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE				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 ADJUSTED VALUE (Cvam) (-)	FULLY ADJUSTED EXPOSURE VALUE (E*)	BREAKDOWN OF THE FULLY ADJUSTED EXPOSURE VALUE (E*) OF OFF BALANCE SHEET ITEMS ACCORDING TO CREDIT CONVERSION FACTORS				EXPOSURE VALUE			BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS ACCORDING TO RISK WEIGHTS																REDUCTION IN RISK WEIGHTED EXPOSURE AMOUNT DUE TO VALUE ADJUSTMENTS AND PROVISIONS (-)	RISK WEIGHTED EXPOSURE AMOUNT	TOTAL CAPITAL REQUIREMENTS BEFORE CAP (i)	MEMORANDUM ITEM: CAPITAL REQUIREMENTS CORRESPONDING TO THE OUTFLOWS FROM THE IRB SECURITISATION TO OTHER EXPOSURE CLASSES	TOTAL CAPITAL REQUIREMENTS AFTER CAP
		FUNDED PROTECTION (Cvam) (-)	TOTAL OUTFLOWS (-)	NOTIONAL AMOUNT RETAINED OR REPURCHASED OF CREDIT PROTECTION	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	UNFUNDED CREDIT PROTECTION: ADJUSTED VALUES (Ga)	FUNDED CREDIT PROTECTION	SUBSTITUTION OF THE EXPOSURE DUE TO CRM					0%	>0 and <=20	>20 and <=50	>50 and <=100		DEDUCTED FROM OWN FUNDS (-)	SUBJECT TO RISK WEIGHTS	RATINGS BASED METHOD (CREDIT QUALITY STEPS 1 TO 11 IN LONG TERM TABLE OR 1 TO 3 IN SHORT TERM TABLE)								1250%		SUPERVISORY FORMULA METHOD		LOOK-THROUGH (g)	INTERNAL ASSESMENT APPROACH						
			UNFUNDED PROTECTION ADJUSTED VALUE (Ga)					TOTAL OUTFLOWS (-)	TOTAL INFLOWS											6 - 10%	12 - 18%	20 - 35%	50 - 75%	100%	250%	425%	650%	RATED	UNRATED		AVERAGE RISK WEIGHT (%) (f)			AVERAGE RISK WEIGHT (%)				
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19=17+18	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39
TOTAL EXPOSURES																																							cell linked to C
ORIGINATOR: TOTAL EXPOSURES																																							
ON BALANCE SHEET ITEMS																																							
MOST SENIOR																																							
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FIRST LOSS																																							
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OFF BALANCE SHEET ITEMS AND DERIVATIVES																																							

SectionExposure

SectionOriginator

SectionExposure

SectionInvestor

SectionExposure

SectionSponsor