FSA045 IRB portfolio risk

	Central Gove	ernment and Cei	ntral Banks - cre	edit risk	Α	_			
1		ou have no expos							
2		ite whether your F							
3	Enter number	r of days in the de	efinition of Defaul	t					
4	PD range a	t reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
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12	Total			<u>l</u>		<u> </u>			
	Corporates -	- credit risk			Α				
13	Tick here if y	ou have no expos	sures in these ass	set classes		1			
14	Please indica	ate whether your I	PDs are PiT or T	TC or Hybrid PiT					
15	Enter numbe	r of days in the de	efinition of Defaul	lt					
16		nt reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate			Given	Loss	
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	Retail Morto	ages			Α				
19	Retail Mortg Tick here if you		sures in these ass	set classes	A]			
19 20	Tick here if y	ou have no expos			A]			
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	PD range a	t reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
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Tick here if you have no exposures in these asset classes
Please indicate whether your PDs are PiT or TTC or Hybrid PiT
Enter number of days in the definition of Default

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		t reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
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		Upper PD	exposure value	default estimate		of default	Given	Loss	
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40		t reporting date Upper PD		Exposure at	Maturity	Probability of default	Given	Expected	RVVEA
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	Central Gove	ernment and Cei	ntral Banks - co	unterparty credit	Α				
43		ou have no expos]			
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46			Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
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47	In default								<u> </u>
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51	Enter number	r of days in the de	efinition of Defaul	t		_			

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	PD range a	t reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
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Corporates - counterparty credit risk

Tick here if you have no exposures in these asset classes
Please indicate whether your PDs are PiT or TTC or Hybrid PiT
Enter number of days in the definition of Default

		t reporting date	Gross	Exposure at	Maturity	Probability	Loss	Expected	RWEA
	Lower PD	Upper PD	exposure value	default estimate		of default	Given	Loss	
	bound	bound					Default		
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