FSA045
IRB portfolio risk

	Central Government and Central Banks - credit risk	**A**
1	Tick here if you have no exposures in these asset classes	
2	Please indicate whether your PDs are PiT or TTC or Hybrid PiT	
3	Enter number of days in the definition of Default	

4		PD range at reporting date		Gross exposure value	Exposure at default estimate	Maturity	Probability of default	Loss Given Default	Expected Loss	RWEA
		Lower PD bound	Upper PD bound	A	B	C	D	E	F	G
		Above %	Up to %	000s	000s	days	%	%	000s	000s
	1	0.000%								
	2									
	3									
	4									
	5									
	6									
	7									
	…									
	n									
5		In default								
6		Total								

	Institutions - credit risk	**A**
7	Tick here if you have no exposures in these asset classes	
8	Please indicate whether your PDs are PiT or TTC or Hybrid PiT	
9	Enter number of days in the definition of Default	

10		PD range at reporting date		Gross exposure value	Exposure at default estimate	Maturity	Probability of default	Loss Given Default	Expected Loss	RWEA
		Lower PD bound	Upper PD bound	A	B	C	D	E	F	G
		Above %	Up to %	000s	000s	days	%	%	000s	000s
	1	0.000%								
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n									
11	In default								
12	Total								

		A
	Corporates - credit risk	
13	Tick here if you have no exposures in these asset classes	
14	Please indicate whether your PDs are PiT or TTC or Hybrid PiT	
15	Enter number of days in the definition of Default	

16	PD range at reporting date		Gross exposure value	Exposure at default estimate	Maturity	Probability of default	Loss Given Default	Expected Loss	RWEA
	Lower PD bound	Upper PD bound	A	B	C	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
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n									
17	In default								
18	Total								

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

	PD range at reporting date		Gross exposure value	Exposure at default estimate	Maturity	Probability of default	Loss Given Default	Expected Loss	RWEA
22	Lower PD bound	Upper PD bound	A	B	C	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
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n									
23	In default								
24	Total								

QRRE

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

	PD range at reporting date		Gross exposure value	Exposure at default estimate	Maturity	Probability of default	Loss Given Default	Expected Loss	RWEA
28	Lower PD bound	Upper PD bound	A	B	C	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
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n									
29	In default								

30	Total								

Other retail

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

34	PD range at reporting date		Gross exposure value	Exposure at default estimate	Maturity	Probability of default	Loss Given Default	Expected Loss	RWEA
	Lower PD bound	Upper PD bound	A	B	C	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
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n									
35	In default								
36	Total								

SME retail

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

40	PD range at reporting date		Gross exposure value	Exposure at default estimate	Maturity	Probability of default	Loss Given Default	Expected Loss	RWEA
	Lower PD bound	Upper PD bound	A	B	C	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
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n									
41	In default								
42	Total								

Central Government and Central Banks - counterparty credit

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

46	PD range at reporting date		Gross exposure value	Exposure at default estimate	Maturity	Probability of default	Loss Given Default	Expected Loss	RWEA
	Lower PD bound	Upper PD bound	A	B	C	D	E	F	G
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
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…									
n									
47	In default								
48	Total								

Institutions - counterparty credit risk

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

52	PD range at reporting date		Gross exposure value A	Exposure at default estimate B	Maturity C	Probability of default D	Loss Given Default E	Expected Loss F	RWEA G
	Lower PD bound	Upper PD bound							
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
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6									
7									
…									
n									
53	In default								
54	Total								

	Corporates - counterparty credit risk	**A**
55	Tick here if you have no exposures in these asset classes	
56	Please indicate whether your PDs are PiT or TTC or Hybrid PiT	
57	Enter number of days in the definition of Default	

58	PD range at reporting date		Gross exposure value A	Exposure at default estimate B	Maturity C	Probability of default D	Loss Given Default E	Expected Loss F	RWEA G
	Lower PD bound	Upper PD bound							
	Above %	Up to %	000s	000s	days	%	%	000s	000s
1	0.000%								
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n									

59	In default								
60	Total								