

Credit risks: Equity – IRB approaches to capital requirements

(in thousands of CHF)

Please enter your code

	Internal rating system		Original exposure pre conversion factors	Exposure after conversion factors	Credit risk mitigation (CRM) techniques with substitution effects on the exposure				Exposure after CRM substitution effects and after conversion factors	Exposure weighted average LGD (%)	Risk weighted exposure amounts	Capital requirements	Memorandum item	
	PD assigned to the obligor grade (%)	Unfunded credit protection			Substitution of the exposure due to CRM		Expected loss amount	Value adjustments and provisions						
		Guarantees			Credit derivatives	Total outflows (–)							Total inflows (+)	
	col. 01	col. 02	col. 03	col. 04	col. 05	col. 06	col. 07	col. 08	col. 09	col. 10	col. 11	col. 12	col. 13	
Total IRB equity exposures (rows 02+06+07)	—01	—01	—01	—01	—01	—01	—01	—01	—01	—01	—01	—01	—01	
Simple risk weight approach: total	—02	—02	—02	—02	—02	—02	—02	—02	—02	—02	—02	—02	—02	
Breakdown of total exposures under the simple risk weight approach by risk weights														
Risk weight														
190%	—03	—03	—03	—03	—03	—03	—03	—03	—03	—03	—03	—03	—03	
290%	—04	—04	—04	—04	—04	—04	—04	—04	—04	—04	—04	—04	—04	
370%	—05	—05	—05	—05	—05	—05	—05	—05	—05	—05	—05	—05	—05	
Internal models approach	—06	—06	—06	—06	—06	—06	—06	—06	—06	—06	—06	—06	—06	
PD/LGD approach: total	—07	—07	—07	—07	—07	—07	—07	—07	—07	—07	—07	—07	—07	
Breakdown of total exposures under the PD/LGD approach by obligor grades														
Obligor grade ^a														
1	—08	—08	—08	—08	—08	—08	—08	—08	—08	—08	—08	—08	—08	
2	—09	—09	—09	—09	—09	—09	—09	—09	—09	—09	—09	—09	—09	
3	—10	—10	—10	—10	—10	—10	—10	—10	—10	—10	—10	—10	—10	
4	—11	—11	—11	—11	—11	—11	—11	—11	—11	—11	—11	—11	—11	
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N	—N	—N	—N	—N	—N	—N	—N	—N	—N	—N	—N	—N	—N	
Defaulted assets	100%100	100	100	100	100	100	100	100	100	100	100	100	100	

^a Order from the lower to the higher according to average PD assigned to the obligor.