

Credit, counterparty credit and delivery risks:
BIS-Standardised approach to capital requirements
 (in thousands of CHF)

Please enter your code

	Original exposure pre conversion factors col. 01	Value adjustments and provisions associated with the original exposure (-) col. 02	Exposure net of value adjustments and provisions (col. 01+02) col. 03	Breakdown of the exposure of contingent liabilities and irrevocable loan commitments (off-balance sheet items) by conversion factors				Exposure net of value adjustments and provisions, post application of credit conversion factors on off-balance sheet items ¹ col. 08
				0% col. 04	20% col. 05	50% col. 06	100% col. 07	
Total exposures	01	01	01	01	01	01	01	01
Breakdown of total exposures by exposure types								
On-balance sheet items.....	02	02	02	—	02	—	02	—
Off-balance sheet items.....	03	03	03	03	03	03	03	03
Breakdown of total exposures by risk weights								
0%.....	04	04	04	04	04	04	04	04
20%, of which.....	05	05	05	05	05	05	05	05
without credit assessment	06	06	06	06	06	06	06	06
35%.....	07	07	07	07	07	07	07	07
50%, of which.....	08	08	08	08	08	08	08	08
without credit assessment	09	09	09	09	09	09	09	09
secured by real estate.....	10	10	10	10	10	10	10	10
75%.....	11	11	11	11	11	11	11	11
100%, of which	12	12	12	12	12	12	12	12
without credit assessment	13	13	13	13	13	13	13	13
secured by real estate.....	14	14	14	14	14	14	14	14
past due.....	15	15	15	15	15	15	15	15
150%, of which.....	16	16	16	16	16	16	16	16
past due.....	17	17	17	17	17	17	17	17

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	Exposure net of value adjustments and provisions, post application of credit conversion factors on off-balance sheet items col. 08	Credit risk mitigation (CRM) techniques with substitution effects on the exposure					Net exposure after CRM substitution effects (col. 08+12+13) col. 14	Credit risk mitigation techniques affecting the amount of the exposure: funded credit protection. Net effects of the comprehensive method col. 15	Fully adjusted exposure value (E*) (col. 14+15) col. 16	Risk weighted exposure amount col. 17	Capital requirements (without multipliers) col. 18	
		Unfunded credit protection: adjusted values (G _a , P _a)		Funded credit protection		Substitution of the exposure due to CRM						
		Guarantees col. 09	Credit derivatives col. 10	Financial collateral: simple method col. 11	Total outflows (-) col. 12	Total inflows (+) col. 13						
Total exposures	01	01	01	01	01	01	01	01	01	01		
Breakdown of total exposures by exposure types												
On-balance sheet items	02	02	02	02	02	02	02	02	02	02		
Off-balance sheet items	03	03	03	03	03	03	03	03	03	03		
Breakdown of total exposures by risk weights												
0%	04	04	04	04	04	04	04	04	04	04		
20%, of which	05	05	05	05	05	05	05	05	05	05		
without credit assessment	06	06	06	06	06	06	06	06	06	06		
35%	07	07	07	07	07	07	07	07	07	07		
50%, of which	08	08	08	08	08	08	08	08	08	08		
without credit assessment	09	09	09	09	09	09	09	09	09	09		
secured by real estate	10	10	10	10	10	10	10	10	10	10		
75%	11	11	11	11	11	11	11	11	11	11		
100%, of which	12	12	12	12	12	12	12	12	12	12		
without credit assessment	13	13	13	13	13	13	13	13	13	13		
secured by real estate	14	14	14	14	14	14	14	14	14	14		
past due	15	15	15	15	15	15	15	15	15	15		
150%, of which	16	16	16	16	16	16	16	16	16	16		
past due	17	17	17	17	17	17	17	17	17	17		