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Credit, counterparty credit and delivery risks: CH-Standardised approach to capital requirements

(in thousands of CHF)

Form [P/C]_CRSACH_[01..07]

Please enter your code

	Original exposure pre conversion factors	Value adjustments and provisions associated with the original exposure (–)	Exposure net of value adjustments and provisions (col. 01+02)	Breakdown of the exposure of contingent liabilities and irrevocable loan commitments (off-balance sheet items) by conversion factors						
				0%	25%	50%	100%	125%	250%	625%
	col. 01	col. 02	col. 03	col. 04	col. 05	col. 06	col. 07	col. 08	col. 09	col. 10
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
25%, 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
lombard loans	09	09	09	09	09	09	09	09	09	09
secured by real estate	10	10	10	10	10	10	10	10	10	10
without credit assessment	11	11	11	11	11	11	11	11	11	11
75%, of which	12	12	12	12	12	12	12	12	12	12
secured by real estate	13	13	13	13	13	13	13	13	13	13
without credit assessment	14	14	14	14	14	14	14	14	14	14
100%, of which	15	15	15	15	15	15	15	15	15	15
secured by real estate	16	16	16	16	16	16	16	16	16	16
without credit assessment	17	17	17	17	17	17	17	17	17	17
past due	18	18	18	18	18	18	18	18	18	18
125%	19	19	19	19	19	19	19	19	19	19
150%, of which	20	20	20	20	20	20	20	20	20	20
past due	21	21	21	21	21	21	21	21	21	21
250%	22	22	22	22	22	22	22	22	22	22
500%	23	23	23	23	23	23	23	23	23	23
1250%	24	24	24	24	24	24	24	24	24	24

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	Exposure net of value adjustments and provisions, post application of credit conversion factors on off-balance sheet items	Credit risk mitigation (CRM) techniques with substitution effects on the exposure					Net exposure after CRM substitution effects (col. 11+15+16)	Credit risk mitigation techniques affecting the amount of the exposure: funded credit protection. Net effects of the comprehensive method	Fully adjusted exposure value (E*) (col. 17+18)	Risk weighted exposure amount (without SA-CH specific deductions)	Capital requirements (without specific CH-deductions)
		Unfunded credit protection: adjusted values (G_a, P_a)		Funded credit protection	Substitution of the exposure due to CRM						
		Guarantees	Credit derivatives	Financial collateral: simple method	Total outflows (–)	Total inflows (+)					
	col. 11	col. 12	col. 13	col. 14	col. 15	col. 16	col. 17	col. 18	col. 19	col. 20	col. 21
Total exposures	01	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	02
Off-balance sheet items	— 03	— 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	04
25%, of which	— 05	— 05	— 05	— 05	— 05	— 05	05	— 05	05	05	05
without credit assessment	— 06	— 06	— 06	— 06	— 06	— 06	06	— 06	06	06	06
35%	— 07	— 07	— 07	— 07	— 07	— 07	07	— 07	07	07	07
50%, of which	— 08	— 08	— 08	— 08	— 08	— 08	08	— 08	08	08	08
lombard loans	— 09	— 09	— 09	— 09	— 09	— 09	09	— 09	09	09	09
secured by real estate	— 10	— 10	— 10	— 10	— 10	— 10	10	— 10	10	10	10
without credit assessment	— 11	— 11	— 11	— 11	— 11	— 11	11	— 11	11	11	11
75%, of which	— 12	— 12	— 12	— 12	— 12	— 12	12	— 12	12	12	12
secured by real estate	— 13	— 13	— 13	— 13	— 13	— 13	13	— 13	13	13	13
without credit assessment	— 14	— 14	— 14	— 14	— 14	— 14	14	— 14	14	14	14
100%, of which	— 15	— 15	— 15	— 15	— 15	— 15	15	— 15	15	15	15
secured by real estate	— 16	— 16	— 16	— 16	— 16	— 16	16	— 16	16	16	16
without credit assessment	— 17	— 17	— 17	— 17	— 17	— 17	17	— 17	17	17	17
past due	— 18	— 18	— 18	— 18	— 18	— 18	18	— 18	18	18	18
125%	— 19	— 19	— 19	— 19	— 19	— 19	19	— 19	19	19	19
150%, of which	— 20	— 20	— 20	— 20	— 20	— 20	20	— 20	20	20	20
past due	— 21	— 21	— 21	— 21	— 21	— 21	21	— 21	21	21	21
250%	— 22	— 22	— 22	— 22	— 22	— 22	22	— 22	22	22	22
500%	— 23	— 23	— 23	— 23	— 23	— 23	23	— 23	23	23	23
1250%	— 24	— 24	— 24	— 24	— 24	— 24	24	— 24	24	24	24