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Credit risk: Securitisations – IRB approach to capital requirements

Form [P/C]_CRSECIRB

Please enter your code

	Total amount of securitised exposures originated	Securitisation positions	Credit risk mitigation (CRM) techniques with substitution effects on the exposure				Exposure after CRM substitution effects pre conversion factors	Credit risk mitigation techniques affecting the amount of the exposure: funded credit protection, financial collateral, comprehensive method adjusted value (C_{vam})
		Original exposure pre conversion factors	Unfunded credit protection: adjusted values (G_a)	Funded credit protection	Substitution of the exposure due to CRM			
					Total outflows (–)	Total inflows (+)		
	col. 01	col. 02	col. 03	col. 04	col. 05	col. 06	col. 07	col. 08
Total exposures	01	01	01	01	01	01	01	01
Originator: total exposures	02	02	02	02	02	02	02	02
Investor: total exposures	— 03	03	03	03	03	03	03	03
Sponsor: total exposures	— 04	04	04	04	04	04	04	04

	Fully adjusted exposure value (E*)	Exposure value			Reduction in risk weighted exposure amount due to value adjustments and provisions (–)	Risk weighted exposure amount	Total capital requirements after CAP
			Deducted from own funds (–)	Subject to risk weights (col. 10+11)			
	col. 09	col. 10	col. 11	col. 12	col. 13	col. 14	col. 15
Total exposures	01	01	01	01	01	01	01
Originator: total exposures	02	02	02	02	02	02	— 02
Investor: total exposures	03	03	03	03	03	03	— 03
Sponsor: total exposures	04	04	04	04	04	04	— 04