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Credit risk: Securitisations – Standardised approach to capital requirements

Form [P/C]_CRSECSA

Please enter your code

	Total amount of securitised exposures originated	Securitisation positions	Value adjustments and provisions (–)	Exposure net of value adjustments and provisions (col. 02+03)	Credit risk mitigation (CRM) techniques with substitution effects on the exposure			
		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

	Net 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}) (–)	Fully adjusted exposure value (E*)	Exposure value			Risk weighted exposure amount	Total capital requirements after CAP
					Deducted from own funds (–)	Subject to risk weights (col. 12+13)		
	col. 09	col. 10	col. 11	col. 12	col. 13	col. 14	col. 15	col. 16
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