

Asset class:
LGD: 45 %
M: 2.5 years

Sovereign exposure

<i>PD (in %)</i>	<i>Risk weight (in %)</i>	<i>Capital charge (in %)</i>
0.00	0.00	0.00
0.01	7.53	0.06
0.02	11.32	0.91
0.03	14.44	1.16
0.05	19.65	1.57
0.10	29.65	2.37
0.05	69.61	5.57
1.00	92.32	7.39
5.00	149.86	11.99
10.00	193.09	15.45
20.00	238.23	19.06

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Earl Adolphus Saliers



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