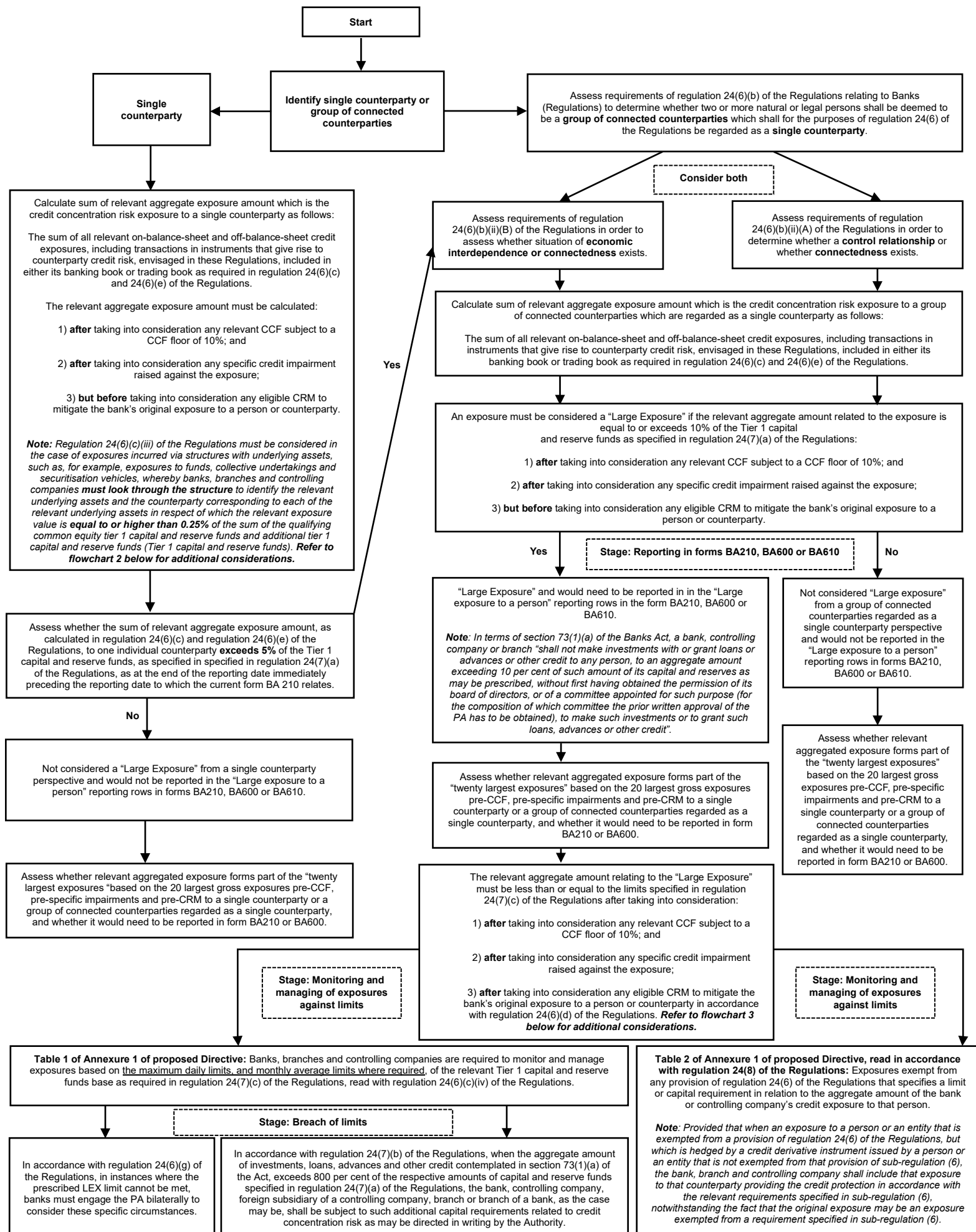
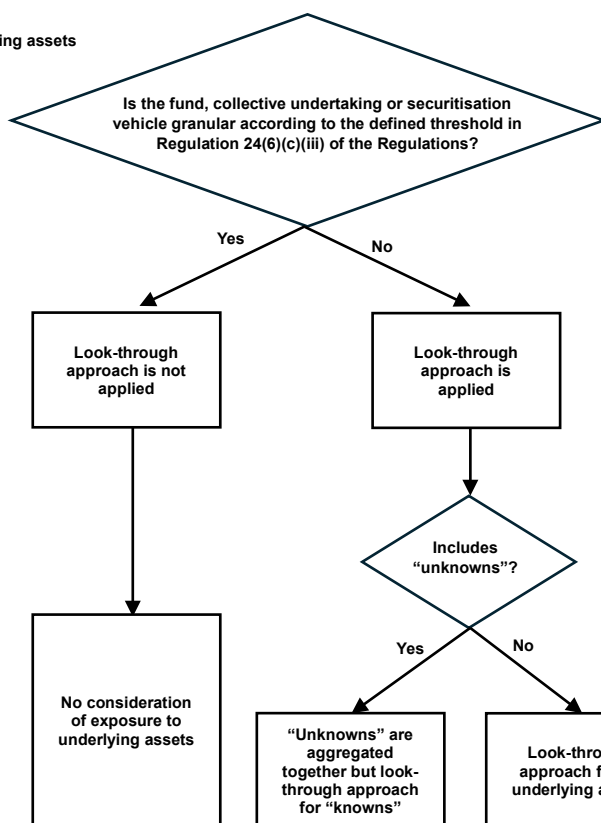
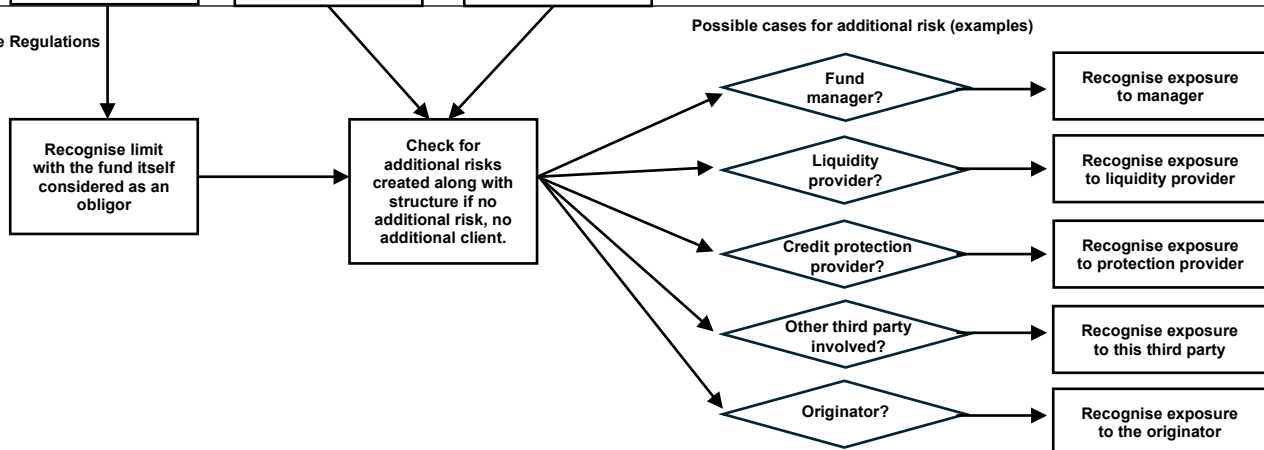


Flowchart 1

Annexure 3



Exposures to the underlying assets

Additional risks:
Regulation 24(6)(c)(iii)(G) of the Regulations

Eligible CRM considerations when calculating relevant adjusted exposure post-CCF and post-specific credit impairments (Related to paragraph 8 of proposed Directive)

