



**MISURE DI ACCANTONAMENTO A TITOLO DI COEFFICIENTE DI RISCHIO PER LE OPERAZIONI
VALUTATE SULLA BASE DEL MODELLO DI VALUTAZIONE**

FASCIA DI RATING	CLASSE DI RATING	AL	AL 2Y	AL 3Y	AL 4Y	AL 5Y	AL 6Y	AL 7Y	AL 8Y	AL 9Y	AL 10Y
1	1	0,09%	0,19%	0,31%	0,43%	0,56%	0,68%	0,76%	0,83%	0,91%	1,14%
2	2	0,25%	0,54%	0,86%	1,20%	1,57%	1,89%	2,12%	2,31%	2,52%	3,15%
	3	0,51%	1,11%	1,75%	2,44%	3,18%	3,84%	4,29%	4,69%	5,10%	6,34%
	4	0,78%	1,69%	2,66%	3,70%	4,82%	5,80%	6,48%	7,08%	7,69%	9,52%
3	5	1,23%	2,65%	4,15%	5,76%	7,48%	8,97%	10,01%	10,93%	11,86%	14,56%
	6	2,19%	4,68%	7,29%	10,04%	12,94%	15,42%	17,14%	18,68%	20,24%	24,43%
	7	2,77%	5,87%	9,11%	12,49%	16,03%	19,03%	21,12%	22,98%	24,86%	29,73%
4	8	3,99%	8,33%	12,83%	17,43%	22,15%	26,09%	28,86%	31,31%	33,76%	39,64%
	9	6,55%	13,27%	20,12%	26,87%	33,49%	38,86%	42,63%	45,95%	49,19%	55,91%
	10	7,33%	14,70%	22,19%	29,48%	36,54%	42,22%	46,20%	49,70%	53,08%	59,83%