

## ANNEX VI

## STANDARDISED APPROACH

## PART 1

## RISK WEIGHTS

## 7. EXPOSURES TO CORPORATES

## 7.1. Treatment

41. Exposures for which a credit assessment by a nominated ECAI is available shall be assigned a risk weight according to Table 6 in accordance with the assignment by the competent authorities of the credit assessments of eligible ECAIs to six steps in a credit quality assessment scale.

TABLE 6

<b>Credit quality step</b>	<b>1</b>	<b>2</b>	<b>3</b>	<b>4</b>	<b>5</b>	<b>6</b>
Risk weight	20 %	50 %	100 %	100 %	150 %	150 %

42. Exposures for which such a credit assessment is not available shall be assigned a 100 % risk weight or the risk weight of its central government, whichever is the higher.