

# Sicherheitenabschlag nach Assetklasse und Rating

Assetklasse	Second-Best Rating	Haircut
Auto Loan	A	16%
Leasing	A	16%
Consumer Finance	A	16%
CMBS	A	16%
RMBS	BBB	26%
SME	BBB	26%
Auto Loan	BBB	26%
Leasing	BBB	26%
Consumer Finance	BBB	26%
CMBS	BBB	32%