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Sommario/riassunto	The paper presents the basic Credit Risk+ model, and proposes some modifications. This model could be useful in the stress-testing financial sector assessments process as a benchmark for credit risk evaluations. First, we present the setting and basic definitions common to all the model specifications used in this paper. Then, we proceed from the simplest model based on Bernoulli-distributed default events and known default probabilities to the fully-fledged Credit Risk+ implementation. The latter is based on the Poisson approximation and uncertain default probabilities determined by mutually independent risk factors. As an extension we present a Credit Risk+ specification with correlated risk factors as in Giese (2003). Finally, we illustrate the characteristics and the results obtained from the different models using a specific portfolio of obligors.