

Pillar 1 Credit Risk Data		SE	
Credit institutions: Own funds requirement	Own funds requirements credit risk % of Total Own Funds requirements	64,13%	
Credit institutions: distribution by approach	% number ** (1)	SA	98,32%
		FIRB	12,61%
		AIRB	9,24%
	Own funds requirements % of Own Funds requirements on credit risk	SA	23,54%
		FIRB	58,07%
		AIRB	18,39%
Credit institutions: distribution by IRB exposure class *	Exposure % of risk weighted assets (EFP)	Central Government (A) & Central banks	N/A
		Institutions (B)	N/A
		Corporate (C)	N/A
		Retail (D)	N/A
		Equity	0,05%
		Securitisation positions	N/A
		Other non credit-obligation assets	1,37%
		Other items	0,27%
Credit institutions: distribution by SA exposure class *	Exposure % of risk weighted assets	Central Governments or Central banks	0,70%
		Regional Governments or local authorities	N/A
		Administrative bodies and non-commercial undertakings	0,22%
		Multilateral Development Banks	N/A
		International Organisations	N/A
		Institutions	N/A
		Corporates	45,46%
		Retail	28,42%
		Secured by real estate property	8,34%
		Past due items	2,61%
		Items belonging to regulatory high-risk categories	0,21%
		covered bonds	0,41%
		Securitisation positions	N/A
		short-term claims on institutions and corporate	4,90%
		Collective investment undertakings (CIU)	0,08%
Other items	8,32%		
Credit institutions: distribution by Credit Risk Mitigation approach	% number **	Financial collateral simple method	N/A
		Financial collateral comprehensive method	N/A
Investment firms: Own funds requirement	Own funds requirements credit risk % of Total Own Funds requirements	34,79%	
Investment firms: distribution by approach	Own funds requirements % of Own Funds requirements on credit risk	SA	100,00%
		IRB	0%

*) For the mapping of the asset classes, we refer to the definition list

**) If an institution uses more than one approach, it will be counted accordingly

***) [CR SEC SA row 1 col 30] = 0, if SA is reported row 29

Index: N/A: not available C: confidential N/M: non material
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Additional information on securitization: Credit institutions - Originator		SE
	Total amount of securitized exposures originated - on balance and off balance	N/A
	Total amount of securitization positions retained (Securitization positions - original exposure pre conversion factors) - on balance and off balance	N/A

For an overview regarding statistical data on credit institutions in the EU Member States see the corresponding table on the EBA website.

[EBA website](#)

[Corresponding table](#)