Statistical data
Credit Risk Data
2008-12-31

Pillar 1 Credit Risk Data			**SE**
Credit institutions: Own funds requirement	Own funds requirements credit risk % of Total Own Funds requirements		66,63%
Credit institutions: distribution by approach	% number **	SA	98,37%
		FIRB	13,82%
		AIRB	8,94%
	Own funds requirements % of Own Funds requirements on credit risk	SA	28,63%
		FIRB	61,25%
		AIRB	10,12%
Credit institutions: distribution by IRB exposure class *	Exposure % of risk weighted assets	Central Government & Central banks	N/A
		Institutions	N/A
		Corporate	N/A
		Retail	N/A
		Equity	0,002%
		Securitisation positions	0,32%
		Other non credit-obligation	1,58%
		Other items	N/A
Credit institutions: distribution by SA exposure class *	Exposure % of risk weighted assets	Central Governments or Central banks	1,11%
		Regional Governments or local authorities	0,30%
		Administrative bodies and non-commercial	0,21%
		Multilateral Development Banks	0,00%
		International Organisations	0,00%
		Institutions	4,56%
		Corporates	45,08%
		Retail	26,59%
		Secured by real estate property	11,39%
		Past due items	1,34%
		Items belonging to regulatory high-risk	0,00%
		covered bonds	0,07%
		Securitisation positions	N/M
		short-term claims on institutions and corporate	N/M
		Collective investment undertakings (CIU)	0,11%
		Other items	9,02%
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 requir		30,66%
Investment firms: distribution by approach	Own funds requirements % of Own Funds requirements on credit risk	SA	100%
		IRB	0,00%

*) 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

Index: N/A: not available C: confidential N/M: non material

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