Statistical data
Credit Risk Data
2012-12-31

Pillar 1 Credit Risk Data			SE
Credit institutions: Own funds requirement	Own funds requirements credit risk % of Total Own Funds requirements		53,81%
Credit institutions: distribution by approach	% number ** (1)	SA	98,15%
		FIRB	12,04%
		AIRB	12,04%
	Own funds requirements % of Own Funds requirements on credit risk	SA	22,20%
		FIRB	50,14%
		AIRB	27,66%
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	0,13%
		Securitisation positions	0,45%
		Other non credit-obligation assets	1,26%
		Other items	N/A
Credit institutions: distribution by SA exposure class *	Exposure % of risk weighted assets	Central Governments or Central banks	0,59%
		Regional Governments or local authorities	0,32%
		Administrative bodies and non-commercial undertakings	0,24%
		Multilateral Development Banks	0,00%
		International Organisations	0,00%
		Institutions	5,71%
		Corporates	32,21%
		Retail	30,08%
		Secured by real estate property	15,98%
		Past due items	2,87%
		Items belonging to regulatory high-risk categories	0,29%
		covered bonds	1,13%
		Securitisation positions	N/A
		short-term claims on institutions and corporate	N/A
		Collective investment undertakings (CIU)	0,09%
		Other items	10,47%
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		28,88%
Investment firms: distribution by approach	Own funds requirements % of Own Funds requirements on credit risk	SA	100%
		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

Aditional 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