Annex IV

Part 2 Data on credit risk (year 2020)

		Credit	risk data	Reference to COREP template	data
	Cr	edit institutions: Own fun	ds requirements for credit risk		
010	Credit institutions: own funds requirements for credit risk	% of	total own funds requirements (1)	CA2 (row 040) / (row 010)	63,49%
020			Standardised Approach (SA)		100,00%
030		% based on the total number of credit institutions ⁽²⁾	IRB approach when neither own estimates of Loss Given Default nor conversion factors are used		29,31%
040	Credit institutions:	satutions	IRB approach when own estimates of Loss Given Default and/or conversion factors are used		31,90%
050	breakdown by approach	% based on total own funds requirements for credit risk	SA	CA2 (row 050) / (row 040)	43,81%
060			IRB approach when neither own estimates of Loss Given Default nor conversion factors are used	CR IRB, Foundation IRB (row 010, col 260) / CA2 (row 040)	14,94%
070			IRB approach when own estimates of Loss Given Default and/or conversion factors are used	CR IRB, Advanced IRB (row 010, col 260) / CA2 (row 040)	40,14%
080			IRB approach when neither own estimates of Loss Given Default nor conversion factors are used	CA2 (row 250 / row 240)	26,70%
090 100			Central governments and central banks Institutions	CA2 (row 260 / row 240) CA2 (row 270 / row 240)	2,46% 4.23%
110			Institutions Corporates - SME	CA2 (row 2/0 / row 240) CA2 (row 280 / row 240)	4,23% 5,44%
120			Corporates - Specialised Lending	CA2 (row 290 / row 240)	0,51%
130			Corporates - Other	CA2 (row 300 / row 240)	14,05%
140	6 10		IRB approach when own estimates of Loss Given Default and/or conversion factors are used	CA2 (row 310 / row 240)	71,74%
150	Credit institutions: breakdown by IRB	% based on total IRB risk weighted exposure	Central governments and central banks	CA2 (row 320 / row 240)	0,00%
160 170	exposure class	amount	Institutions Corporates - SME	CA2 (row 330 / row 240) CA2 (row 340 / row 240)	2,50% 13,28%
180	. ,		Corporates - Specialised Lending	CA2 (row 350 / row 240)	1,07%
190			Corporates - Other	CA2 (row 360 / row 240)	30,62%
200			Retail - Secured by real estate SME	CA2 (row 370 / row 240)	1,56%
210 220			Retail - Secured by real estate non-SME Retail - Qualifying revolving	CA2 (row 380 / row 240) CA2 (row 390 / row 240)	16,05% 0,00%
230			Retail - Other SME	CA2 (row 400 / row 240)	2,42%
240			Retail - Other non-SME	CA2 (row 410 / row 240)	4,23%
250 260			Equity IRB	CA2 (row 420 / row 240)	0,25%
					0.000/
270			Securitisation positions IRB Other non credit-obligation assets	CA2 (row 430 / row 240) CA2 (row 450 / row 240)	0,00% 1,32%
		Credit	Other non credit-obligation assets risk data	CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template	0,00% 1,32% data
	Cr		Other non credit-obligation assets	CA2 (row 450 / row 240)	1,32%
270	Cr		Other non credit-obligation assets risk data	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050)	1,32%
280 290 300	Cr		Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050)	1,32% data 0,01% 0,01%
280 290 300 310	Cr		Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050)	1,32% data 0,01% 0,01% 0,02%
280 290 300	Cr		Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050)	1,32% data 0,01% 0,01%
270 280 290 300 310 320 330 340	Cr		Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 7,45%
270 280 290 300 310 320 330 340 350	Cr	edit institutions: Own fun	Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Partil	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050)	0,01% 0,01% 0,01% 0,02% 0,00% 0,00% 17,45% 17,28%
270 280 290 300 310 320 330 340	Credit institutions:	edit institutions: Own fundament	Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 7,45%
280 290 300 310 320 330 340 350 360 370 380	Credit institutions: breakdown by SA exposure	edit institutions: Own fundaments % based on total SA risk weighted exposure	Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 150 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050)	0,01% 0,01% 0,02% 0,00% 0,00% 17,45% 17,28% 28,41% 8,76% 3,48%
280 290 300 310 320 330 340 350 360 370 380 390	Credit institutions:	edit institutions: Own fundament	Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 160 / row 050) CA2 (row 170 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 17,45% 17,28% 28,41% 8,76% 3,48% 0,19%
280 290 300 310 320 330 340 350 360 370 380 390 400	Credit institutions: breakdown by SA exposure	edit institutions: Own fundaments % based on total SA risk weighted exposure	Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 170 / row 050) CA2 (row 170 / row 050) CA2 (row 170 / row 050) CA2 (row 180 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 17,45% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73%
280 290 300 310 320 330 340 350 360 370 380 390	Credit institutions: breakdown by SA exposure	edit institutions: Own fundaments % based on total SA risk weighted exposure	Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 170 / row 050) CA2 (row 180 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050)	1,32% data 0,01% 0,02% 0,00% 0,00% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02%
280 290 300 310 320 330 340 350 360 370 380 390 400 410	Credit institutions: breakdown by SA exposure	edit institutions: Own fundaments % based on total SA risk weighted exposure	Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 160 / row 050) CA2 (row 160 / row 050) CA2 (row 170 / row 050) CA2 (row 180 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 7,45% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02% 0,15%
280 290 300 310 320 330 340 350 360 370 380 390 400 410 420 430	Credit institutions: breakdown by SA exposure	edit institutions: Own fundaments % based on total SA risk weighted exposure	risk data ds requirements for credit risk Central qovernments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings Equity	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 140 / row 050) CA2 (row 160 / row 050) CA2 (row 170 / row 050) CA2 (row 170 / row 050) CA2 (row 170 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 200 / row 050) CA2 (row 200 / row 050) CA2 (row 200 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 7,45% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02% 0,015% 29,76%
280 290 300 310 320 330 350 360 370 380 400 410	Credit institutions: breakdown by SA exposure	edit institutions: Own fundaments % based on total SA risk weighted exposure	risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings Equity Other items	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 110 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 170 / row 050) CA2 (row 180 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 210 / row 050) CA2 (row 210 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 17,28% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02% 0,15% 29,76% 2,74%
280 290 300 310 320 330 340 350 360 370 380 390 400 410 420 430 440	Credit institutions: breakdown by SA exposure	edit institutions: Own fundaments % based on total SA risk weighted exposure	risk data ds requirements for credit risk Central qovernments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings Equity	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 140 / row 050) CA2 (row 160 / row 050) CA2 (row 170 / row 050) CA2 (row 170 / row 050) CA2 (row 170 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 200 / row 050) CA2 (row 200 / row 050) CA2 (row 200 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 7,45% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02% 0,02% 0,015% 29,76%
280 290 300 310 320 330 340 350 360 370 380 390 410 420 430 440 450	Credit institutions: breakdown by SA exposure class*	% based on total SA risk weighted exposure amount	risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings Equity Other items Securitisation positions SA	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 110 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 170 / row 050) CA2 (row 180 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 210 / row 050) CA2 (row 210 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 7,45% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02% 0,15% 29,76% 2,74% 0,00%
280 290 300 310 320 330 340 350 360 370 380 390 400 410 420 430 440 450	Credit institutions: breakdown by SA exposure class* Credit institutions: breakdown by credit risk mitigation (CRM) approach	% based on total SA risk weighted exposure amount % based on the total number of credit institutions (3)	risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings Equity Other items Securitisation positions SA Financial collateral simple method	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 110 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 170 / row 050) CA2 (row 180 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 210 / row 050) CA2 (row 210 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02% 0,15% 29,76% 2,74% 0,00% N/A
280 290 300 310 320 330 340 350 360 370 380 390 400 410 420 430 440 450	Credit institutions: breakdown by SA exposure class* Credit institutions: breakdown by credit risk mitigation (CRM) approach In Investment firms: own funds requirements for	% based on total SA risk weighted exposure amount % based on the total number of credit institutions (3)	Other non credit-obligation assets risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings Equity Other items Securitisation positions SA Financial collateral simple method Financial collateral comprehensive method	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 110 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 170 / row 050) CA2 (row 180 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 210 / row 050) CA2 (row 210 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02% 0,15% 29,76% 2,74% 0,00% N/A
280 280 300 310 320 330 340 350 360 370 380 400 410 420 430 440 450 460	Credit institutions: breakdown by SA exposure class* Credit institutions: breakdown by credit risk mitigation (CRM) approach In Investment firms: own	% based on total SA risk weighted exposure amount % based on the total number of credit institutions (3) evestment firms: Own functions (3) by based on the total (3)	risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings Equity Other items Securitisation positions SA Financial collateral simple method ds requirements for credit risk total own funds requirements (4)	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 140 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 170 / row 050) CA2 (row 170 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 211 / row 050) CA2 (row 220 / row 050) CA2 (row 220 / row 050) CA2 (row 220 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02% 0,15% 29,76% 2,74% 0,00% N/A N/A N/A
280 290 300 310 320 330 340 350 360 370 380 400 410 420 430 440 450 460 470	Credit institutions: breakdown by SA exposure class* Credit institutions: breakdown by credit risk mitigation (CRM) approach In Investment firms: own funds requirements for credit risk	% based on total SA risk weighted exposure amount % based on the total number of credit institutions (3) westment firms: Own functions (3)	risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings Equity Other items Securitisation positions SA Financial collateral simple method ds requirements for credit risk total own funds requirements (4) SA	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 140 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 170 / row 050) CA2 (row 170 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 211 / row 050) CA2 (row 220 / row 050) CA2 (row 220 / row 050) CA2 (row 220 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02% 0,15% 29,76% 2,74% 0,00% N/A N/A 100,00%
280 290 300 310 320 330 340 350 360 370 380 400 410 420 430 440 450 460 470	Credit institutions: breakdown by SA exposure class* Credit institutions: breakdown by credit risk mitigation (CRM) approach Investment firms: own funds requirements for credit risk Investment firms:	% based on total SA risk weighted exposure amount % based on the total number of credit institutions (3) westment firms: Own fund % based on the total number of investment firms (2) % based on total own	risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings Equity Other items Securitisation positions SA Financial collateral simple method ds requirements for credit risk total own funds requirements (4) SA IRB	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 990 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 170 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 211 / row 050) CA2 (row 220 / row 050) CA2 (row 241 / row 050) CA2 (row 250 / row 050) CA2 (row 270 / row 050) CA2 (row 270 / row 050) CA2 (row 270 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02% 0,15% 29,76% 2,74% 0,00% N/A N/A 100,00% 1,96%
280 290 300 310 320 330 340 350 360 370 380 400 410 420 430 440 450 460 470	Credit institutions: breakdown by SA exposure class* Credit institutions: breakdown by credit risk mitigation (CRM) approach In Investment firms: own funds requirements for credit risk	% based on total SA risk weighted exposure amount % based on the total number of credit institutions (3) westment firms: Own functions (3)	risk data ds requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk Covered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings Equity Other items Securitisation positions SA Financial collateral simple method ds requirements for credit risk total own funds requirements (4) SA	CA2 (row 450 / row 240) Reference to COREP template CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050) CA2 (row 140 / row 050) CA2 (row 140 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 170 / row 050) CA2 (row 170 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 211 / row 050) CA2 (row 220 / row 050) CA2 (row 220 / row 050) CA2 (row 220 / row 050)	1,32% data 0,01% 0,01% 0,02% 0,00% 0,00% 17,28% 28,41% 8,76% 3,48% 0,19% 1,73% 0,02% 0,15% 29,76% 2,74% 0,00% N/A N/A 100,00%

	Additional information on securitisation (in MEUR)	Reference to COREP template	data
	Credit institutions: originator		
530	Total amount of securitisation exposures originated on balance sheet and off-balance sheet	CR SEC SA (row 030, col 010) + CR SEC IRB (row 030, col 010)	0
540	Total amount of securitisation positions retained (securitisation positions - original exposure pre conversion factors) on balance sheet and off-balance sheet	CR SEC SA (row 030, col 050) + CR SEC IRB (row 030, col 050)	907

	Exposures and losses from lending collateralised by immovable property (MEUR) ⁽⁶⁾		Reference to COREP template	data
550	Use of residential property as collateral	Sum of exposures secured by residential property (7)	CR IP Losses (row 010, col 050)	478 430
560		Sum of losses stemming from lending up to the reference percentages (8)	CR IP Losses (row 010, col 010)	22
570		Of which: immovable property valued with mortgage lending value (9)	CR IP Losses (row 010, col 020)	1
580		Sum of overall losses (10)	CR IP Losses (row 010, col 030)	24
590		Of which: immovable property valued with mortgage lending value (9)	CR IP Losses (row 010, col 040)	1
600	Use of commercial immovable property as collateral	Sum of exposures secured by immovable commercial property (7)	CR IP Losses (row 020, col 050)	67 777
610		Sum of losses stemming from lending up to the reference percentages (8)	CR IP Losses (row 020, col 010)	6
620		Of which: immovable property valued with mortgage lending value (9)	CR IP Losses (row 020, col 020)	0
630		Sum of overall losses (10)	CR IP Losses (row 020, col 030)	8
640		Of which: immovable property valued with mortgage lending value (9)	CR IP Losses (row 020, col 040)	0

- (1) Ratio of the own fund requirements for credit risk as defined in points (a) and (f) of Article 92(3) of CRR to the total own funds as defined in Articles 92(3), 95, 96 and 98 of CRR. (2) If an institution uses more than one approach, it shall be counted in each of these approaches. Hence, the sum of the percentages reported for the three approaches may be higher than 100%.
- (3) In the exceptional cases, where an institution uses more than one approach, it shall be counted in each of these approaches. Hence, the sum of the percentages reported may be higher than 100%.
- (4) Ratio of the own fund requirements for credit risk as defined in points (a) and (f) of Article 92(3) of CRR to the total own funds as defined in Articles 92(3), 95, 96 and 98 of CRR.
- (5) The percentage of the own fund requirements of investment firms that apply the SA and IRB approach respectively in relation to the total own fund requirements for credit risk as defined in points (a) and (f) of Article 92(3) of CRR.
- (6) The amount of the estimated losses shall be reported at the reporting reference date.
- (7) As defined in points (c) and (f) of Article 101(1) of CRR, respectively; the market value and mortgage lending value according to points (74) and (76) of Article 4 (1); only for the part of exposure treated as fully and completely secured according to Article 124 (1) of CRR;
- (8) As defined in points (a) and (d) of Article 101(1) of CRR, respectively; the market value and mortgage lending value according to points (74) and (76) of Article 4 (1).
- (9) When the value of the collateral has been calculated as mortgage lending value.
- (10) As defined in points (b) and (e) of Article 101(1) of CRR, respectively; the market value and mortgage lending value according to points (74) and (76) of Article 4 (1).