Pillar 1 Credit Risk Data 2010

		COREP EU	FI
Credit institutions: Own funds requirement			
Own funds requirements credit risk % of Total Own Funds requirements			
Credit institutions: distribution by approach			
% number ** (1)	SA		
	FIRB		
	AIRB		
Own funds requirements % of Own Funds requirements on credit risk	SA		
	FIRB		
	AIRB		
Credit institutions: distribution by IRB exposure class *			
Exposure % of risk weighted assets (EFP)	Central Government (A)		c
	Institutions (B)		c
	Corporate (C)		c
	Retail (D)		c
	Equity		c
	Securitisation positions	**(CR SEC IRB row 1 col 36 + CR SEC SA row 1 col 30) / CA 2,1, *(12,5) *** **	c
	Other non credit-obligation		c
	Other items		c
Credit institutions: distribution by SA exposure class *			
Exposure % of risk weighted assets	Central Governments or Central banks		3.56 %
	Regional Governments or local authorities		8.99 %
	Administrative bodies and non-commercial undertakings		0.31 %
	Multilateral Development Banks		0.18 %
	International Organisations		0.00 %
	Institutions		16.33 %
	Corporates		22.46 %
	Retail		11.65 %
	Secured by real estate property		30.66 %
	Past due items		0.79 %
	Items belonging to regulatory high-risk categories		0.03 %
	covered bonds		2.65 %
	Securitisation positions	**(CR SEC SA row 1 col 30) / CA 2,1, *(12,5)**	0.36 %
	short-term claims on institutions and corporate		0.00 %
	Collective investment undertakings (CIU)		0.48 %
	Other items		1.56 %
Credit institutions: distribution by Credit Risk Mitigation approach			
% number **	Financial collateral simple method		
	Financial collateral comprehensive method		
Investment firms: Own funds requirement			
Own funds requirements credit risk % of Total Own Funds requirements			
Investment firms: distribution by approach			
Own funds requirements % of Own Funds requirements on credit risk	SA		
	IRB		

*) 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

Additional information on securitization: Credit institutions - Originator		
	COREP EU from CR SEC IRB and CR SEC SA (securitization type: TOTAL)	**FI**
Total amount of securitized exposures originated - on balance and off balance	(CR SEC IRB row 2 col 1) + CR SEC SA (row 2 col 1)	N/A
Total amount of securitization positions retained (Securitization positions - original exposure pre conversion factors) - on balance and off balance	(CR SEC IRB rows 2 col 5) + (CR SEC SA row 2 col 5)	N/A

EBA