# ΕN

# Annex IV

### Part 2

## Data on credit risk (year 2016)

Banc Ceannais na hÉireann Central Bank of Ireland <sub>Eurosystem</sub>

	Credit ris	k data	Reference to COREP template**	data
			uata	
	Credit institutions: Own funds	requirements for credit risk		
Credit institutions: own funds requirements for credit risk	%	s of total own funds requirements	CA2 (row 040) / (row 010)	84.77%
Credit institutions: breakdown by approach	% based on the total number	Standardised Approach (SA)		100.00%
	of credit institutions*	Foundation Internal Ratings Based Approach (FIRB)		0.00%
		Advanced Internal Ratings Based Approach (AIRB) SA	CA2 (row 050) / (row 040)	9.09% 92.56%
	% based on total own funds requirements for credit risk	FIRB	CR IRB, Foundation IRB (row 010, col 260) / CA2 (row 040)	0.00%
		AIRB	CR IRB, Advanced IRB (row 010, col 260) / CA2 (row 040)	7.44%
		IRB Approach when neither own estimates of Loss Given		
		Central governments and central banks	CA2 (row 260 / row 240)	0.00%
		Institutions	CA2 (row 270 / row 240)	0.00%
		Corporates - SME Corporates - Specialised Lending	CA2 (row 280 / row 240) CA2 (row 290 / row 240)	0.00%
		Corporates - Other	CA2 (row 300 / row 240)	0.00%
		IRB approach when own estimates of Loss Given Defau		
		Central governments and central banks	CA2 (row 320 / row 240)	3.60%
	0/ have d and 1000 11	Institutions	CA2 (row 330 / row 240)	27.96%
Credit institutions: breakdown by	% based on total IRB risk	Corporates - SME	CA2 (row 340 / row 240)	0.00%
IRB exposure class	weighted exposure amount	Corporates - Specialised Lending Corporates - Other	CA2 (row 350 / row 240) CA2 (row 360 / row 240)	11.33% 57.10%
		Retail - Secured by real estate SME	CA2 (row 380 / row 240) CA2 (row 370 / row 240)	0.00%
		Retail - Secured by real estate sinc	CA2 (row 380 / row 240)	0.00%
		Retail - Qualifying revolving	CA2 (row 390 / row 240)	0.00%
		Retail - Other SME	CA2 (row 400 / row 240)	0.00%
		Retail - Other non-SME	CA2 (row 410 / row 240)	0.00%
		Equity IRB	CA2 (row 420 / row 240)	0.00%
		Equity IRB Securitisation positions IRB	CA2 (row 420 / row 240) CA2 (row 430 / row 240)	0.00% 0.00%
	Candinai	Equity IRB Securitisation positions IRB Other non credit-obligation assets	CA2 (row 420 / row 240) CA2 (row 430 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240)	0.00% 0.00% 0.00%
	Credit ris	Equity IRB Securitisation positions IRB Other non credit-obligation assets	CA2 (row 420 / row 240) CA2 (row 430 / row 240)	0.00% 0.00%
	Credit ris Credit institutions: Own funds	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data	CA2 (row 420 / row 240) CA2 (row 430 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240)	0.00% 0.00% 0.00%
		Equity IRB Securitisation positions IRB Other non credit-obligation assets k data requirements for credit risk Central governments or central banks	CA2 (row 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050)	0.00% 0.00% 0.00% data 0.29%
		Equity IRB Securitisation positions IRB Other non credit-obligation assets k data requirements for credit risk Central governments or central banks Regional governments or local authorities	CA2 (row 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050) CA2 (row 080 / row 050)	0.00% 0.00% data 0.29% 2.88%
		Equity IRB Securitisation positions IRB Other non credit-obligation assets k data requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities	CA2 (row 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 090 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88%
		Equity IRB Securitisation positions IRB Other non credit-obligation assets k data requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks	CA2 (row 420 / row 240) CA2 (row 430 / row 240) 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)	0.00% 0.00% data 0.29% 2.88% 0.88% 0.00%
		Equity IRB Securitisation positions IRB Other non credit-obligation assets k data requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations	CA2 (row 420 / row 240) CA2 (row 430 / row 240) 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)	0.00% 0.00% data 0.29% 2.88% 0.88% 0.00% 0.00%
		Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 000 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 120 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.88% 0.00% 11.01%
		Equity IRB Securitisation positions IRB Other non credit-obligation assets k data requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations	CA2 (row 420 / row 240) CA2 (row 430 / row 240) 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)	0.00% 0.00% data 0.29% 2.88% 0.88% 0.00% 0.00%
Credit institutions: breakdown by		Equity IRB Securitisation positions IRB Other non credit-obligation assets k data requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates	CA2 (row 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050) CA2 (row 080 / 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)	0.00% 0.00% data 0.29% 2.88% 0.88% 0.00% 0.00% 11.01% 52.66%
Credit institutions: breakdown by SA exposure class*	Credit institutions: Own funds	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 100 / row 050) CA2 (row 100 / row 050) CA2 (row 120 / row 050) CA2 (row 120 / row 050) CA2 (row 140 / row 050) CA2 (row 140 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.00% 0.00% 0.00% 11.01% 52.66% 0.47%
•	Credit institutions: Own funds	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations International Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk	CA2 (row 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 100 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 150 / row 050) CA2 (row 150 / row 050) CA2 (row 170 / row 050) CA2 (row 170 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.00% 0.00% 11.01% 52.66% 0.47% 16.75% 0.74% 1.13%
•	Credit institutions: Own funds	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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 420 / row 240) CA2 (row 430 / row 240) 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 130 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 150 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.88% 0.00% 11.01% 52.66% 0.47% 0.74%
	Credit institutions: Own funds	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data requirements for credit risk Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations International Corporates Retail Secured by mortgages on immovable property Exposures in default Items associated with particular high risk	CA2 (row 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 100 / row 050) CA2 (row 100 / row 050) CA2 (row 110 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 150 / row 050) CA2 (row 150 / row 050) CA2 (row 170 / row 050) CA2 (row 170 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.00% 0.00% 11.01% 52.66% 0.47% 16.75% 0.74% 1.13%
•	Credit institutions: Own funds	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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	CA2 (row 420 / row 240) CA2 (row 430 / row 240) 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 130 / row 050) CA2 (row 130 / row 050) CA2 (row 150 / row 050) CA2 (row 150 / row 050) CA2 (row 150 / row 050) CA2 (row 170 / row 050) CA2 (row 180 /	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.00% 11.01% 52.66% 0.47% 16.75% 0.74% 1.13% 0.06%
•	Credit institutions: Own funds	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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	CA2 (row 420 / row 240)           CA2 (row 430 / row 240)           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 130 / row 050)           CA2 (row 150 / row 050)           CA2 (row 160 / row 050)           CA2 (row 160 / row 050)           CA2 (row 190 / row 050)           CA2 (row 200 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.00% 0.00% 11.01% 52.66% 0.47% 16.75% 16.75% 16.75% 1.13% 0.06% 0.67% 0.39% 0.82%
•	Credit institutions: Own funds	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 100 / row 050) CA2 (row 100 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 160 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 200 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 211 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.00% 0.00% 11.01% 52.66% 0.47% 16.75% 16.75% 16.75% 0.74% 1.13% 0.06% 0.67% 0.82% 6.69%
SA exposure class*	Credit institutions: Own funds	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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 Coavered bonds Claims on institutions and corporates with a short-term credit assessment Collective investment undertakings Equity Other items Securitisation positions SA	CA2 (row 420 / row 240)           CA2 (row 430 / row 240)           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 130 / row 050)           CA2 (row 150 / row 050)           CA2 (row 160 / row 050)           CA2 (row 160 / row 050)           CA2 (row 190 / row 050)           CA2 (row 200 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.88% 0.00% 11.01% 52.66% 0.74% 1.13% 0.00% 16.75% 0.74% 1.13% 0.06% 0.67% 0.39% 0.82% 0.69% 4.56%
SA exposure class*	Credit institutions: Own funds % based on total SA risk weighted exposure amount % based on the total number	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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 assets institutions Collective investment undertakings Equity Other items Securitisation positions SA Financial collateral simple method	CA2 (row 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 100 / row 050) CA2 (row 100 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 160 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 200 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 211 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.88% 0.00% 11.01% 52.66% 0.47% 0.67% 0.74% 1.13% 0.06% 0.67% 0.39% 0.82% 0.82% 0.82% 0.82% 0.82% 0.82% 0.82% 0.82% 0.82% 0.82% 0.82% 0.85% 0.82% 0.85% 0.82% 0.85% 0.85% 0.85% 0.85% 0.85% 0.85% 0.85% 0.85% 0.85% 0.85% 0.85% 0.85% 0.65%
SA exposure class*	Credit institutions: Own funds % based on total SA risk weighted exposure amount % based on the total number of credit institutions*	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 100 / row 050) CA2 (row 100 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 160 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 200 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 211 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.88% 0.00% 11.01% 52.66% 0.47% 16.75% 0.74% 1.13% 0.06% 0.67% 0.66% 0.82% 0.69% 4.56%
SA exposure class*	Credit institutions: Own funds % based on total SA risk weighted exposure amount % based on the total number of credit institutions* Investment firms: Own funds a	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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 requirements for credit risk	CA2 (row 420 / row 240) CA2 (row 430 / row 240) 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 180 / row 050) CA2 (row 180 / row 050) CA2 (row 190 / row 050) CA2 (row 200 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 220 / row 050) CA2 (row 220 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.88% 0.00% 11.01% 52.66% 0.47% 16.75% 0.74% 1.13% 0.06% 0.67% 0.67% 0.82% 6.69% 4.56% 18.18% 36.36%
SA exposure class* Credit institutions: breakdown by credit risk mitigation (CRM)	Credit institutions: Own funds % based on total SA risk weighted exposure amount % based on the total number of credit institutions* Investment firms: Own funds a	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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 position SA Financial collateral simple method Financial collateral simple method signification signification covered bonds Claid own funds requirements	CA2 (row 420 / row 240) CA2 (row 430 / row 240) CA2 (row 450 / row 240) Reference to COREP template** CA2 (row 070 / row 050) CA2 (row 080 / row 050) CA2 (row 100 / row 050) CA2 (row 100 / row 050) CA2 (row 120 / row 050) CA2 (row 130 / row 050) CA2 (row 130 / row 050) CA2 (row 150 / row 050) CA2 (row 160 / row 050) CA2 (row 160 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 190 / row 050) CA2 (row 200 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 211 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.00% 0.00% 0.00% 11.01% 52.66% 0.47% 0.47% 0.47% 0.47% 0.74% 1.13% 0.06% 0.67% 0.39% 0.82% 6.69% 4.56% 18.18% 36.36%
SA exposure class* Credit institutions: breakdown by credit risk mitigation (CRM) Investment firms: own funds requirements for credit risk	Credit institutions: Own funds % based on total SA risk weighted exposure amount % based on the total number of credit institutions* Investment firms: Own funds % based on the total number	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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 simple method Set or credit risk sof total own funds requirements	CA2 (row 420 / row 240) CA2 (row 430 / row 240) 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 180 / row 050) CA2 (row 180 / row 050) CA2 (row 190 / row 050) CA2 (row 200 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 220 / row 050) CA2 (row 220 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.00% 0.00% 0.00% 11.01% 52.66% 0.47% 0.47% 0.47% 0.47% 0.47% 0.74% 11.13% 0.06% 0.67% 0.39% 0.82% 6.69% 18.18% 36.36% 26.79% 100.00%
Credit institutions: breakdown by credit risk mitigation (CRM) Investment firms: own funds requirements for credit risk Investment firms: breakdown by	Credit institutions: Own funds % based on total SA risk weighted exposure amount % based on the total number of credit institutions* Investment firms: Own funds I %	Equity IRB Securitisation positions IRB Other non credit-obligation assets k data 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 position SA Financial collateral simple method Financial collateral simple method signification signification covered bonds Claid own funds requirements	CA2 (row 420 / row 240) CA2 (row 430 / row 240) 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 180 / row 050) CA2 (row 180 / row 050) CA2 (row 190 / row 050) CA2 (row 200 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 220 / row 050) CA2 (row 220 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.88% 0.00% 0.00% 11.01% 52.66% 0.47% 0.47% 11.13% 0.06% 0.74% 1.13% 0.66% 0.82% 6.69% 6.69% 6.69% 18.18% 36.36%
SA exposure class* Credit institutions: breakdown by credit risk mitigation (CRM) Investment firms: own funds requirements for credit risk	Credit institutions: Own funds % based on total SA risk weighted exposure amount % based on the total number of credit institutions* Investment firms: Own funds % based on the total number	Equity IRB         Securitisation positions IRB         Other non credit-obligation assets         k data         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         Collective investment undertakings         Equity         Other items         Securitisation positions SA         Financial collateral simple method         Financial collateral simple method         requirements for credit risk         sof total own funds requirements	CA2 (row 420 / row 240) CA2 (row 430 / row 240) 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 180 / row 050) CA2 (row 180 / row 050) CA2 (row 190 / row 050) CA2 (row 200 / row 050) CA2 (row 210 / row 050) CA2 (row 211 / row 050) CA2 (row 220 / row 050) CA2 (row 220 / row 050)	0.00% 0.00% 0.00% data 0.29% 2.88% 0.88% 0.88% 0.00% 0.00% 11.01% 52.66% 0.47% 0.47% 11.01% 52.66% 0.47% 0.74% 1.13% 0.06% 0.67% 0.39% 0.82% 6.69% 6.69% 6.65% 18.18% 36.36% 26.79%

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

# ΕN

## Annex IV

#### Part 2

#### Data on credit risk (year 2016)

Banc Ceannais na hÉireann Central Bank of Ireland

	Data of ofcat hisk (Jean 2010)	1 CO 1 S	
Exposures and losses from lending collateralised by immovable property (MEUR)		Reference to COREP template**	data
Use of residential property as collateral	Sum of exposures secured by residential property	CR IP Losses (row 010, col 050)	154
	Sum of losses stemming from lending up to the reference percentages	CR IP Losses (row 010, col 010)	0
	Of which: immovable property valued with mortgage lending value	CR IP Losses (row 010, col 020)	0
	Sum of overall losses	CR IP Losses (row 010, col 030)	0
	Of which: immovable property valued with mortgage lending value	CR IP Losses (row 010, col 040)	0
Use of commercial immovable property as collateral	Sum of exposures secured by immovable commercial property	CR IP Losses (row 020, col 050)	272
	Sum of losses stemming from lending up to the reference percentages	CR IP Losses (row 020, col 010)	0
	Of which: immovable property valued with mortgage lending value	CR IP Losses (row 020, col 020)	0
	Sum of overall losses	CR IP Losses (row 020, col 030)	0
	Of which: immovable property valued with mortgage lending value	CR IP Losses (row 020, col 040)	0

 $\ast$  where an institution uses more than one approach, the institution shall be counted in each of these approaches

\*\* Reference data from COREP templates pursuant to the Commission implementing Regulation (EU) No 680/2014

Index:

N/A: not available C: confidential