

Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and investment firms and amending Regulation (EU) No 648/2012 (Text with EEA relevance)

[^{X1}PART THREE

CAPITAL REQUIREMENTS

TITLE II

CAPITAL REQUIREMENTS FOR CREDIT RISK

CHAPTER 5

Securitisation

Section 3

Calculation of the risk-weighted exposure amounts

Sub-Section 4

Calculation of risk-weighted exposure amounts under the IRB approach

[^{X1}Article 260

Maximum risk-weighted exposure amounts

An originator institution, a sponsor institution, or other institutions which can calculate K_{IRB} may limit the risk-weighted exposure amounts calculated in respect of its positions in a securitisation to that which would produce a own funds requirement under Article 92(3) equal to the sum of 8 % of the risk-weighted exposure amounts which would be produced if the securitised assets had not been securitised and were on the balance sheet of the institution plus the expected loss amounts of those exposures.]

Editorial Information

- X1** Substituted by [Corrigendum to Regulation \(EU\) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and investment firms and amending Regulation \(EU\) No 648/2012 \(OJ L 176, 27.6.2013, p. 1\)](#).

Status:

Point in time view as at 28/06/2013. This version of this provision has been superseded.

Changes to legislation:

Regulation (EU) No 575/2013 of the European Parliament and of the Council, Article 260 is up to date with all changes known to be in force on or before 10 August 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations.