Statistical data
Market Risk Data

2008-12-31

Pillar 1 Market Risk data			**SE**
Credit institutions: Own funds requirement	Own funds requirements market risk % of Total Own Funds requirements		2,62%
Supervisory actions	% number **)	Standardised approach	95,56%
		VAR	6,67%
	Own funds requirements % of Own Funds requirements on Market Risk	Standardised approach	79,29%
		VAR	20,71%
Supervisory measures	Own Funds Requirements % of Own Funds Requirements on Market Risk	Traded debt instruments	N/A
		Equity	N/A
		Foreign Exchange	N/A
		Commodities	N/A
Investment firms: own funds requirement	Own funds requirements market risk % of Total Own Funds requirements		11,18%
Supervisory actions	Own Funds Requirements % of Own Funds Requirements on Market Risk	Traded debt instruments	10,12%
		Equity	50,53%
		Foreign Exchange	39,35%
		Commodities	0,00%
Investment firms: distribution by approach	% number **)	Standardised approach	100,00%
		VAR	0
	Own funds requirements % of Own Funds requirements on Market Risk	Standardised approach	100,00%
		VAR	0

Index:
N/A: not available
C: confidential
N/M: non material

**) If an institution uses more than one approach, it will be counted accordingly

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