

Pillar 1 Market Risk data			<u>SE</u>
Credit institutions: Own funds requirement	Own funds requirements market risk % of Total Own Funds requirements		3,13%
Credit institutions: distribution by approach	% number **)	Standardised approach	100,00%
		VAR	6,38%
	Own funds requirements % of Own Funds requirements on Market Risk	Standardised approach	88,69%
		VAR	11,31%
Credit institutions: distribution by type of market risk	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		11,83%
Investment firms: distribution by type of market risk	Own Funds Requirements % of Own Funds Requirements on Market Risk	Traded debt instruments	20,19%
		Equity	28,69%
		Foreign Exchange	51,13%
		Commodities	0,00%
Investment firms: distribution by approach	% number **)	Standardised approach	100,00%
		VAR	0,00%
	Own funds requirements % of Own	Standardised approach	100,00%
	Funds requirements on Market Risk	VAR	0,00%

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

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

 $[\]ensuremath{^{**}}\xspace$) If an institution uses more than one approach, it will be counted accordingly