Statistical data
Market Risk
2012-12-31

Pillar 1 Market Risk data			SE
Credit institutions: Own funds requirement	Own funds requirements market risk % of Total Own Funds requirements		3,03%
Credit institutions: distribution by approach	% number **)	Standardised approach	100%
		VAR	6,82%
	Own funds requirements % of Own Funds requirements on Market Risk	Standardised approach	63,60%
		VAR	36,40%
Credit institutions: distribution by type of market risk	Own Funds Requirements % of Own Funds Requirements on Market Risk	Traded debt	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		21,22%
Investment firms: distribution by type of market risk	Own Funds Requirements % of Own Funds Requirements on Market Risk	Traded debt instruments	4,54%
		Equity	76,60%
		Foreign Exchange	18,55%
		Commodities	0,30%
Investment firms: distribution by approach	% number **)	Standardised approach	100,00%
		VAR	0,00%
	Own funds requirements % of Own Funds requirements on Market Risk	Standardised approach	100,00%
		VAR	0,00%

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