Pillar 1 Market Risk data

Pillar 1 Market Risk data			SE
Credit institutions: Own funds requirement	Own funds requirements market risk % of Total Own Funds requirements		
Supervisory actions	% number **	Standardised approach	31,0%
		VAR	3,0%
	Own funds requirements % of Own Funds requirements on Market Risk	Standardised approach	92,3%
		VAR	7,7%
Supervisory measures	Own Funds Requirements % of Own Funds Requirements on Market Risk	Traded debt instruments	80,3%
		Equity	10,0%
		Foreign Exchange	9,2%
		Commodities	0,5%
Investment firms: own funds requirement	Own funds requirements market risk % of Total Own Funds requirements		
Supervisory actions	Own Funds Requirements % of Own Funds Requirements on Market Risk	Traded debt instruments	7,2%
		Equity	51,1%
		Foreign Exchange	41,3%
		Commodities	0,4%
Investment firms: distribution by approach	% number **	Standardised approach	19,3%
		VAR	0%
	Own funds requirements % of Own Funds requirements on Market Risk	Standardised approach	100,0%
		VAR	0%

Period: 4th quarter 2007

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 market risk in the EU Member States see the corresponding table on the CEBS website.	CEBS website	Corresponding table