

Pillar 1 Market Risk data			SE
Credit institutions: Own funds requirement	Own funds requirements market risk % of Total Own Funds requirements		3,67%
Credit institutions: distribution by approach	% number **)	Standardised approach	100%
		VAR	6,00%
	Own funds requirements % of Own Funds requirements on Market Risk	Standardised approach	59,17%
		VAR	40,83%
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		23,27%
Investment firms: distribution by type of market risk	Own Funds Requirements % of Own Funds Requirements on Market Risk	Traded debt instruments	6,69%
		Equity	70,16%
		Foreign Exchange	22,51%
		Commodities	0,00%
Investment firms: distribution by approach	% number **)	Standardised approach	100,00%
		VAR	3,03%
	Own funds requirements % of Own Funds requirements on Market Risk	Standardised approach	99,35%
		VAR	0,65%

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](#)