7.9.2011

Pillar 1 Market Risk data 2010			FI
Credit institutions: Own funds requirement	Own funds requirements market risk % of Total Own Funds requirements		4 %
Supervisory actions	% number **)	Standardised approach	100 %
		VAR	0 %
	Own funds requirements % of Own Funds requirements on Market Risk	Standardised approach	72 %
		VAR	28 %
Supervisory measures	Own Funds requirements % of Own Funds requirements on Market Risk	Traded debt instruments	60 %
		Equity	9 %
		Foreign Exchange	1 %
		Commodities	2 %
Investment firms: own funds requirement	Own funds requirements market risk % of Total Own Funds requirements		5 %
Supervisory actions	Own Funds requirements % of Own Funds requirements on Market Risk	Traded debt instruments	6 %
		Equity	87 %
		Foreign Exchange	7 %
		Commodities	0 %
Investment firms: distribution by approach	% number **)	Standardised approach	100 %
		VAR	0 %
	Own funds requirements % of Own Funds requirements on Market Risk	Standardised approach	100 %
		VAR	0 %

Index:
N/A: not available

N/M: non material

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

EBA