

Annex IV

Part 3
Data on market risk (year-end 2015)



Market risk data		Reference to COREP template**	data	
Credit institutions: Own funds requirements for market risk				
Credit institutions: own funds requirements for market risk	% of total own funds requirements	CA2 (row 520) / (row 010)	2.73%	
Credit institutions: breakdown by approach	% based on the total number of credit institutions*	Standardised approach	100.00%	
		Internal models	0.00%	
	% based on total own funds requirements for market risk	Standardised approach	CA2 (row 530) / (row 520)	100.00%
		Internal models	CA2 (row 580) / (row 520)	0.00%
Investment firms: Own funds requirements for market risk				
Investment firms: own funds requirements for market risk	% of total own funds requirements	CA2 (row 520) / (row 010)	17.05%	
Investment firms: breakdown by approach	% based on the total number of investment firms*	Standardised approach	100.00%	
		Internal models	0.00%	
	% based on total own funds requirements for market risk	Standardised approach	CA2 (row 530) / (row 520)	100.00%
		Internal models	CA2 (row 580) / (row 520)	0.00%

* where an institution uses more than one approach, the institution shall be counted in each of these approaches

** Reference data from COREP templates pursuant to the Commission implementing Regulation (EU) No 680/2014

Index: N/A: not available
C: confidential