Annex IV

Banc Ceannais na hÉireann
Central Bank of Ireland
Eurosystem

PART 2
Data on market risk [1] (year 2021)

Risk to market data			Approach	Reference to reporting template	Data	
010	Own funds requirements for risk to market					
020	Breakdown by approach	Number of investment firms using each approach with respect to the total number of investment firms[2]	K-factor net position risk approach	I 04.00 row 0100	14	
030			of which standardised approach		14	
040			of which the alternative standardised approach		0	
050			of which the alternative internal model approach		0	
060			of which each of K-factor net position risk approach (3)		0	
070			K-factor Clearing Margin Given approach	I 04.00 row 0110	9	
080			Both K-factors Clearing margin given and net position risk		6	
090					Data in millions euro	Data as percentage of the total own funds requirements [4] %
100		Total own funds requirements under each approach [2]	K-factor net position risk approach	I 04.00 row 0100	394	32.14%
110			of which standardised approach		394	32.14%
120			of which the alternative standardised approach		0	0
130			of which the alternative internal model approach [3]		0	0
140			of which each of K-factor net position risk approach (3)		0	0
150			K-factor Clearing margin given approach	I 04.00 row 0110	237	19.33%
160			Both and K-factors Clearing margin given and net position risk		248	20.23%

(1) The template shall include information on all investment firms and not only on those with positions related to K-factor net position risk.
(2) Some investment firm can use more than one approach, therefore the sum of items 020 to 060 may be different from the total number of investment firms calculating the K-factor net position risk.
(3) When investment firms use more than one K-factor net position risk approach: standardised approach, the alternative standardised approach, the alternative internal model approach.
(4) Own funds requirements as referred to in Article 9 of Regulation (EU) 2019/2033.