Annex IV

Part 3
Data on market risk (year 2017)

Banc Ceannais na hÉireann
Central Bank of Ireland
Eurosystem

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)	*1.62%*
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)	*27.24%*
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