Annex IV

Banc Ceannais na hÉireann
Central Bank of Ireland
Eurosystem

PART 2

Data on market risk [1] (year 2022)

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	12	
030			of which standardised approach		11	
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	2	
080			Both K-factors Clearing margin given and net position risk		1	
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	299	25.21
110			of which standardised approach		299	25.21
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	274	23.1
160			Both and K-factors Clearing margin given and net position risk		284	23.95

(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.