

## Annex IV

<b>Part 3</b> <b>Data on market risk <sup>(1)</sup> (year 2018)</b>	 Banc Ceannais na hÉireann Central Bank of Ireland Eurosystem
--	--

	Market risk data		Reference to COREP template	data	
<b>Credit institutions: Own funds requirements for market risk</b>					
010	<b>Credit institutions: own funds requirements for market risk</b>	% of total own funds requirements <sup>(2)</sup>	CA2 (row 520) / (row 010)	0.81%	
020	<b>Credit institutions: breakdown by approach</b>	% based on the total number of credit institutions <sup>(3)</sup>	<b>Standardised approach</b>	100.00%	
030			<b>Internal models</b>	0.00%	
040		% based on total own funds requirements for market risk	<b>Standardised approach</b>	CA2 (row 530) / (row 520)	100.00%
050			<b>Internal models</b>	CA2 (row 580) / (row 520)	0.00%
<b>Investment firms: Own funds requirements for market risk</b>					
060	<b>Investment firms: own funds requirements for market risk</b>	% of total own funds requirements <sup>(2)</sup>	CA2 (row 520) / (row 010)	28.04%	
070	<b>Investment firms: breakdown by approach</b>	% based on the total number of investment firms <sup>(3)</sup>	<b>Standardised approach</b>	100.00%	
080			<b>Internal models</b>	0.00%	
090		% based on total own funds requirements for market risk	<b>Standardised approach</b>	CA2 (row 530) / (row 520)	100.00%
100			<b>Internal models</b>	CA2 (row 580) / (row 520)	0.00%

(1) The template shall include information on all institutions and not only on those with market risk positions.

(2) Ratio of the total risk exposure amount for position, foreign exchange and commodities risks as defined in point (i) of point (b), points (i) and (iii) of point (c) of Articles 92(3) of CRR and point (b) of Article 92(4) of CRR to the total risk exposure amount as defined in Articles 92(3), 95, 96 and 98 of CRR (in %).

(3) If an institution uses more than one approach, it shall be counted in each of these approaches. Hence, the sum of the percentages reported may be higher than 100%, but also lower than 100% as entities with small trading portfolio are not obliged to determine market risk.