



PART 2
Data on market risk ⁽¹⁾ (year 2023)

Risk to market data		Approach	Reference to reporting template	Data	
010	Own funds requirements for risk to market				
020	Number of investment firms using each approach with respect to the total number of investment firms ⁽²⁾	K-factor net position risk approach	IF 04.00 row 0100	13	
030		of which standardised approach		13	
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	IF 04.00 row 0110	2	
080		Both K-factors Clearing margin given and net position risk		1	
090		Breakdown by approach			Data in millions euro
100	Total own funds requirements under each approach ⁽²⁾	K-factor net position risk approach	IF 04.00 row 0100	290.87	25%
110		of which standardised approach		290.87	25%
120		of which the alternative standardised approach		0.00	0%
130		of which the alternative internal model approach ⁽³⁾		0.00	0%
140		of which each of K-factor net position risk approach (3)		0.00	0%
150		K-factor Clearing margin given approach	IF 04.00 row 0110	234.21	20%
160		Both and K-factors Clearing margin given and net position risk		281.01	24%

(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.