# Annex IV

## Part 3

Banc Ceannais na hÉireann
Central Bank of Ireland
Eurosystem

## Data on market risk (year 2016)

| 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) | *1.50%* |
| **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) | *33.49%* |
| **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