Annex IV

Banc Ceannais na hÉireann
Central Bank of Ireland
Eurosystem

Part 3
Data on market risk (1) (year 2023)

	Market risk data			Reference to COREP template	data
	Credit institutions and investment firms (2): Own funds requirements for market risk				
010	**Own funds requirements for market risk**	**% of total own funds requirements (3)**		CA2 (row 0520) / (row 0010)	*8.46%*
020	**Breakdown by approach**	**% based on the total number of credit institutions and investment firms (2)(4)**	**Standardised approach**		*100.00%*
030			**Internal models**		*0.00%*
040		**% based on total own funds requirements for market risk**	**Standardised approach**	CA2 (row 0530) / (row 0520)	*100.00%*
050			**Internal models**	CA2 (row 0580) / (row 0520)	*0.00%*

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

(2) Investment firms subjected to CRR/CRD

(3) 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 Article 92(3) of CRR (in %).

(4) 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.