Annex IV

Part 3

Data on market risk [1] (year 2019)

	Market risk data			Reference to COREP template	data
	Credit institutions: Own funds requirements for market risk				
010	Credit institutions: own funds requirements for market risk	% of total own funds requirements [2]		CA2 (row 520) / (row 010)	*1,85%*
020	Credit institutions: breakdown by approach	% based on the total number of credit institutions [3]	Standardised approach		*31,37%*
030			Internal models		*1,96%*
040		% based on total own funds requirements for market risk	Standardised approach	CA2 (row 530) / (row 520)	*44,36%*
050			Internal models	CA2 (row 580) / (row 520)	*55,64%*
	Investment firms: Own funds requirements for market risk				
060	Investment firms: own funds requirements for market risk	% of total own funds requirements [2]		CA2 (row 520) / (row 010)	*5,45%*
070	Investment firms: breakdown by approach	% based on the total number of investment firms [3]	Standardised approach		*22,78%*
080			Internal models		*0,00%*
090		% based on total own funds requirements for market risk	Standardised approach	CA2 (row 530) / (row 520)	*100,00%*
100			Internal models	CA2 (row 580) / (row 520)	*0,00%*