Annex IV

Part 3

Data on market risk (1) (year 2021)

	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)	*2,43%*
020	**Credit institutions: breakdown by approach**	**% based on the total number of credit institutions (3)**	**Standardised approach**		*27,50%*
030			**Internal models**		*1,67%*
040		**% based on total own funds requirements for market risk**	**Standardised approach**	CA2 (row 530) / (row 520)	*49,89%*
050			**Internal models**	CA2 (row 580) / (row 520)	*50,11%*
	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)	*N/A*
070	**Investment firms: breakdown by approach**	**% based on the total number of investment firms (3)**	**Standardised approach**		*N/A*
080			**Internal models**		*N/A*
090		**% based on total own funds requirements for market risk**	**Standardised approach**	CA2 (row 530) / (row 520)	*N/A*
100			**Internal models**	CA2 (row 580) / (row 520)	*N/A*