Part 3
Data on market risk (year 2016)

Market risk data			data
Credit institutions: Own funds requirements for market risk			
Credit institutions: own funds requirements for market risk	% of total own funds requirements		3,53%
Credit institutions: breakdown by approach	% based on the total number of credit institutions*	Standardised approach	100,00%
		Internal models	7,89%
	% based on total own funds requirements for market risk	Standardised approach	45,90%
		Internal models	54,10%
Investment firms: Own funds requirements for market risk			
Investment firms: own funds requirements for market risk	% of total own funds requirements		5,09%
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	100,00%
		Internal models	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