Part 3
Data on market risk (year 2017)

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)	*2,92%*
Credit institutions: breakdown by approach	% based on the total number of credit institutions*	Standardised approach		*37,04%*
		Internal models		*2,78%*
	% based on total own funds requirements for market risk	Standardised approach	CA2 (row 530) / (row 520)	*46,42%*
		Internal models	CA2 (row 580) / (row 520)	*53,58%*
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)	*0,00%*
Investment firms: breakdown by approach	% based on the total number of investment firms*	Standardised approach		*31,54%*
		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