

Part 3
Data on market risk (year 2015)

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		4,14%
Credit institutions: breakdown by approach	% based on the total number of credit institutions*	Standardised approach	100,00%
		Internal models	8,00%
	% based on total own funds requirements for market risk	Standardised approach	52,22%
		Internal models	47,78%
Investment firms: Own funds requirements for market risk			
Investment firms: own funds requirements for market risk	% of total own funds requirements		10,33%
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%

Index: N/A: not available
C: confidential