Annex IV

Part 3
Data on market risk [1] (year 2020)

	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)	*2,35%*
020	**Credit institutions: breakdown by approach**	**% based on the total number of credit institutions [3]**	**Standardised approach**		*27,59%*
030			**Internal models**		*1,72%*
040		**% based on total own funds requirements for market risk**	**Standardised approach**	CA2 (row 530) / (row 520)	*46,38%*
050			**Internal models**	CA2 (row 580) / (row 520)	*53,62%*
	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)	*0,02%*
070	**Investment firms: breakdown by approach**	**% based on the total number of investment firms [3]**	**Standardised approach**		*23,53%*
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%*