

"No confidential information which competent authorities may receive in the course of their duties may be divulged to any person or authority whatsoever, except in summary or collective form, such that individual credit institutions cannot be identified, without prejudice to cases covered by criminal law. Accordingly, whenever the disclosure of aggregate statistical data would result in a breach of confidentiality as determined by the national competent authority, those data should not be disclosed."

Pillar 1: Data related to Market Risk			CYPRUS
			31/12/2013
Credit Institutions: Own Funds Requirements	Own Funds Requirements Market Risk % of Total Own Funds Requirements		0,57%
Credit Institutions: Distribution by Approach	% number **	Standardised approach	100,00%
		VAR	0,00%
	Own Funds Requirements % of Own Funds Requirements on Market Risk	Standardised approach	100,00%
		VAR	0,00%
Credit Institutions: Distribution by Type of Market Risk	Own Funds Requirements % of Own Funds Requirements on Market Risk	Traded debt instruments	95,56%
		Equity	1,72%
		Foreign Exchange	2,72%
		Commodities	0,00%
Investment Firms: Own Funds Requirements	Own Funds Requirements Market Risk % of Total Own Funds Requirements		73,07%
Investment Firms: Distribution by Type of Market Risk	Own Funds Requirements % of Own Funds Requirements on Market Risk	Traded debt instruments	33,75%
		Equity	47,97%
		Foreign Exchange	17,88%
		Commodities	0,40%
Investment Firms: Distribution by Approach	% number **	Standardised approach	100,00%
		VAR	0,00%
	Own Funds Requirements % of Own Funds Requirements on Market Risk	Standardised approach	100,00%
		VAR	0,00%

Index:

N/A: not available
C: confidential
N/M: non material

**) If an institution uses more than one approach, it will be counted accordingly