

## Annex IV

Part 4				
Data on operational risk (year 2019)				
	Operational risk data		Reference to COREP template	data
<b>Credit institutions: Own funds requirements for operational risk</b>				
010	Credit institutions: own funds requirements for operational risk	% of total own funds requirements <sup>(1)</sup>		CA2 (row 590) / (row 010) 8,74%
020	Credit institutions: breakdown by approach	% based on the total number of credit institutions <sup>(2)</sup>	Basic Indicator Approach (BIA)	74,51%
030			Standardised Approach (TSA) / Alternative Standardised Approach (ASA)	24,51%
040			Advanced Measurement Approach (AMA)	0,98%
050		% based on total own funds requirements for operational risk	BIA	CA2 (row 600) / (row 590) 17,67%
060			TSA/ASA	CA2 (row 610) / (row 590) 65,91%
070	AMA		CA2 (row 620) / (row 590) 16,43%	
<b>Credit institutions: Losses due to operational risk</b>				
080	Credit institutions: total gross loss	Total gross loss as % of total gross income <sup>(3)</sup>		OPR Details (row 920, col 080) / OPR ((sum (row 010 to row 130), col 030) 0,38%
<b>Investment firms: Own funds requirements for operational risk</b>				
090	Investment firms: own funds requirements for operational risk	% of total own funds requirements <sup>(1)</sup>		CA2 (row 590) / (row 010) 21,30%
100	Investment firms: breakdown by approach	% based on the total number of investment firms <sup>(2)</sup>	BIA	12,66%
110			TSA/ASA	1,27%
120			AMA	0,00%
130		% based on total own funds requirements for operational risk	BIA	CA2 (row 600) / (row 590) 97,74%
140			TSA/ASA	CA2 (row 610) / (row 590) 2,26%
150	AMA		CA2 (row 620) / (row 590) 0,00%	
<b>Investment firms: Losses due to operational risk</b>				
160	Investment firms: total gross loss	Total gross loss as % of total gross income <sup>(3)</sup>		OPR Details (row 920, col 080) / OPR ((sum (row 010 to row 130), col 030) 0,00%

(1) Ratio of the total risk exposure amount for operational risk as defined in Article 92(3) of CRR to the total risk exposure amount as defined in Articles 92(3), 95, 96 and 98 of CRR (in %).