

ANNEX IV

AGGREGATE STATISTICAL DATA	
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General remarks on filling in templates in Annex IV

- 1) When publishing information on the general criteria and methodologies, competent authorities shall not disclose any supervisory measures directed at specific investment firms, whether taken with respect to a single investment firm or to a group of investment firms.
- 2) Numerical cells shall include only numbers. There shall be no references to national currencies. The currency used is the euro; and non-euro area Member States shall convert their national currencies into the euro using the ECB exchange rates (at the common reference date, i.e. the last day of the year under review), with one decimal place when disclosing amounts in millions.
- 3) Unit of disclosure shall be in millions of euro for the reported monetary amounts (hereafter – EUR million).
- 4) Percentages shall be disclosed with two decimals.
- 5) If data is not being disclosed, the reason for non-disclosure shall be provided using the EBA nomenclature, i.e. N/A (for not available) or C (for confidential).
- 6) The data shall be disclosed on an aggregated basis without identifying individual investment firms.
- 7) Data shall be compiled only for investment firms subject to Directive (EU) 2019/2034. Investment firms which are not subject to the Directive (EU) 2019/2034 regime are excluded from the data collection exercise.

ANNEX IV

PART 1
Individual data per Competent Authority (year 2022)

		Reference to reporting template	Data	
Number and size of investment firms				
010	Number of investment firms			91
020	Total assets of all investment firms in the Member state (in MEUR) ⁽¹⁾			1264
Number and size of third country investment firms²				
030	From third countries	Number of branches ⁽³⁾		1
040		Number of subsidiaries ⁽⁴⁾		0
Own funds composition with respect to own funds requirements			Data, in millions euro	Data, as percentage of total own funds requirements ⁽⁶⁾%
050	Total Common Equity Tier 1 ⁽⁵⁾		I 01.00 row 0030	518
060	Total Additional Tier 1 ⁽⁵⁾		I 01.00 row 0300	0
070	Total Tier 2 capital ⁽⁵⁾		I 01.00 row 0420	0
080	Total own funds ⁽⁶⁾		I 01.00 row 0010	518
Total own funds requirement by type			Data, in millions euro	Data, as percentage of the total own funds requirements ⁽⁶⁾ %
090	Data on own funds requirements	Fixed overheads requirement ⁽⁷⁾	I 02.00 row 0030	138
100		Permanent minimum capital requirement ⁽⁸⁾	I 02.00 row 0020	11
110		K-factor requirement ⁽⁹⁾	I 02.00 row 0040	56
120		of which Risk-to-Client (RtC) ⁽¹⁰⁾	I 04.00 row 0020	56
130		of which Risk-to-Market (RtM) ⁽¹¹⁾	I 04.00 row 0090	0,4
140		of which Risk-to-Firm (RtF) ⁽¹²⁾	I 04.00 row 0120	0,4

(1) The total assets figure shall be the sum of the asset values of all investment firms in a Member State, calculated based on applicable accounting standards, excluding

(2) EEA countries shall not be included.

(3) Number of branches as defined in point (3) of Article 3(1) of Directive (EU) 2019/2034. Any number of places of business set up in the same country by an investment firm with headquarters in a third country should be counted as a single branch.

(4) Number of subsidiaries as defined in point (29) of Article 3(1) of Directive (EU) 2019/2034. Any subsidiary of a subsidiary undertaking shall be regarded as a subsidiary of the parent undertaking, which is at the head of those undertakings.

(5) Capital as defined in Article 9 (1) of Regulation (EU) 2019/2033.

(6) Total own funds requirement as defined in Article 11 of the Regulation (EU) 2019/2033.

(7) Fixed overheads requirement as defined in point (a) of Article 11(1) of Regulation (EU) 2019/2033.

(8) Permanent minimum capital requirement as defined in point (b) of Article 11(1) of Regulation (EU) 2019/2033.

(9) K-factor requirement as defined in point (c) of Article 11(1) of Regulation (EU) 2019/2033.

(10) Own funds requirements associated with Risk to Client as defined in Article 15(1)(a) of Regulation (EU) 2019/2033. Indicate total capital ratio in column 'Data, as percentage of the total own fund requirements %'.

(11) Own funds requirements associated with Risk to Market as defined in Article 15(1)(b) of Regulation (EU) 2019/2033.

(12) Own funds requirements associated with Risk to Firm as defined in Article 15(1)(c) of Regulation (EU) 2019/2033.

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PART 2
Data on market risk ⁽¹⁾ (year 2022)

Risk to market data		Approach	Reference to reporting template	Data	
010	Own funds requirements for risk to market				
020	Number of investment firms using each approach with respect to the total number of investment firms ⁽²⁾	K-factor net position risk approach	I 04.00 row 0100	7	
030		of which standardised approach		7	
040		of which the alternative standardised approach		N/A	
050		of which the alternative internal model approach		N/A	
060		of which each of K-factor net position risk approach (3)		N/A	
070		K-factor Clearing Margin Given approach	I 04.00 row 0110	0	
080		Both K-factors Clearing margin given and net position risk		7	
090	Breakdown by approach			Data in millions euro	Data as percentage of the total own funds requirements ⁽⁴⁾ %
100	Total own funds requirements under each approach ⁽²⁾	K-factor net position risk approach	I 04.00 row 0100	0,4	0,2
110		of which standardised approach		0,4	0,2
120		of which the alternative standardised approach		N/A	N/A
130		of which the alternative internal model approach ⁽³⁾		N/A	N/A
140		of which each of K-factor net position risk approach (3)		N/A	N/A
150		K-factor Clearing margin given approach	I 04.00 row 0110	N/A	N/A
160		Both and K-factors Clearing margin given and net position risk		0,4	0,2

(1) The template shall include information on all investment firms and not only on those with positions related to K-factor net position risk.

(2) Some investment firm can use more than one approach, therefore the sum of items 020 to 060 may be different from the total number of investment firms calculating the K-factor net position risk.

(3) When investment firms use more than one K-factor net position risk approach: standardised approach, the alternative standardised approach, the alternative internal model approach.

(4) Own funds requirements as referred to in Article 9 of Regulation (EU) 2019/2033.

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PART 3
Data on supervisory measures and administrative penalties ⁽¹⁾ (year 2021)

		Supervisory measures	Data
010	Supervisory measures taken in accordance with Article 38 (a)	Total number of supervisory measures taken in accordance with Article 39(2) of Directive (EU) 2019/2034	0
020		to hold own funds in excess of the minimum capital requirements [Article 39(2)(a)]	0
030		to reinforce governance arrangements and internal capital and liquid assets management [Article 39(2)(b)]	0
040		to present a plan to restore compliance with supervisory requirements [Article 39(2)(c)]	0
050		to apply a specific provisioning policy or treatment of assets [Article 39(2)(d)]	0
060		to restrict/limit business or activities [Article 39(2)(e)]	0
070		to reduce the risk inherent in the activities, products and systems, including outsourced activities [Article 39(2)(f)]	0
080		to limit variable remuneration [Article 39(2)(g)]	0
090		to strengthen own funds by using net profits [Article 39(2)(h)]	0
100		to restrict/prohibit distributions or interest payments [Article 39(2)(i)]	0
110		to impose additional or more frequent reporting requirements [Article 39(2)(j)]	0
120		to impose specific liquidity requirements [Article 39(2)(k)]	0
130		to impose additional disclosure requirements [Article 39(2)(l)]	0
140		to reduce risks posed to the security of investment firms' network and information systems [Article 39(2)(m)]	0
150		Number and nature of other supervisory measures taken (not listed in Article 39(2) of Directive (EU) 2019/2034)	0
160	Supervisory measures taken in accordance with Article 38(b) and other provisions of Directive (EU) 2019/2034 or Regulation (EU) 2019/2033	Total number of supervisory measures taken in accordance with Article 39(2) of Directive (EU) 2019/2034	0
170		to hold own funds in excess of the minimum capital requirements [Article 39(2)(a)]	0
180		to reinforce governance arrangements and internal capital and liquid assets management [Article 39(2)(b)]	0
190		to present a plan to restore compliance with supervisory requirements [Article 39(2)(c)]	0
200		to apply a specific provisioning policy or treatment of assets [Article 39(2)(d)]	0
210		to restrict/limit business or activities [Article 39(2)(e)]	0
220		to reduce the risk inherent in the activities, products and systems, including outsourced activities [Article 39(2)(f)]	0
230		to limit variable remuneration [Article 39(2)(g)]	0
240		to strengthen own funds by using net profits [Article 39(2)(h)]	0
250		to restrict/prohibit distributions or interest payments [Article 39(2)(i)]	0
260		to impose additional or more frequent reporting requirements [Article 39(2)(j)]	0
270		to impose specific liquidity requirements [Article 39(2)(k)]	0
280		to impose additional disclosure requirements [Article 39(2)(l)]	0
290		to reduce risks posed to the security of investment firms' network and information systems [Article 39(2)(m)]	0
300		Number and nature of other supervisory measures taken (not listed in Article 39(2) of Directive (EU) 2019/2034)	0

		Administrative penalties ⁽²⁾	Data
010	Administrative penalties (for other breaches of requirements imposed by Directive (EU) 2019/2034 or Regulation (EU) 2019/2033)	Total number of administrative penalties from Article 18(2) of Directive (EU) 2019/2034 applied:	0
020		public statements identifying the natural/legal person responsible and the nature of the breach [Article 18(2)(a)]	0
030		orders requiring the natural/legal person responsible to cease the conduct and to desist from a repetition of that conduct [Article 18(2)(b)]	0
040		temporary bans against natural person from exercising functions in investment firms [Article 18(2)(c)]	0
050		administrative pecuniary penalties imposed on legal/natural person [points (d) to (f) of Article 18(2)]	0
060		Number and nature of other administrative penalties applied (not specified in Article 18(2) of Directive (EU) 2019/2034)	n/a

Competent authorities shall not disclose supervisory actions or decisions directed at specific investment firms. When publishing information on the general criteria and methodologies, competent authorities shall not disclose any supervisory measures directed at specific investment firm whether taken with respect to a single investment firm or to a group of investment firms.

(1) Information shall be reported based on the date of decision. Due to differences in national regulations as well as in supervisory practices and approaches across the competent authorities, the figures provided in this table might not allow for a meaningful comparison between jurisdictions. Any conclusions without carefully considering these differences can be misleading.

(2) The administrative penalties imposed by competent authorities. Competent authorities shall report all administrative penalties against which there is no appeal available in their jurisdiction by the reference date of the disclosure. Competent authorities of Member States where it is permitted to publish administrative penalties subject to an appeal, shall also report those administrative penalties unless the appeal annulling the administrative penalty is issued.

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PART 4
Data on exemptions⁽¹⁾ (year 2021)

	Exemption granted to investment firms	Total number of exemption granted
010	Exemption from the application on an individual basis of prudential requirements set out in Article 5 in respect of parts 2, 3, 4, 6 and 7 of Regulation (EU) 2019/2033 (Article 6(1) (waivers for subsidiaries)(2))	0,00
020	Exemption from the application on an individual basis of prudential requirements set out in Article 5 in respect of part 6 of Regulation (EU) 2019/2033 (Article 6(2) (waivers for subsidiaries)(2))	0,00
030	Exemption from the application on an individual basis of prudential requirements set out in Article 5 in respect of part 5 of Regulation (EU) 2019/2033 (Article 6(3) (liquidity waivers for subsidiaries))	0,00
040	Exemption from the application on a consolidated basis of prudential requirements in respect of part 5 of Regulation (EU) 2019/2033 (Article 7(4) (prudential consolidation))	
050	Total number of permissions granted	1,00
060	Total amount of consolidated own funds held in the subsidiaries established in third countries (in EUR millions)	N/A
070	Percentage of the total consolidated own funds held in subsidiaries established in third countries (%)	N/A
080	Percentage of the consolidated own funds requirements allocated to subsidiaries established in third countries (%)	N/A

(1) Competent authorities shall report information on exemptions practices based on the total number of exemptions by the competent authority, which are still effective or in force. The information to be reported is limited to those entities granted an exemption. Where the information is not available, i.e. not part of the regular reporting, it shall be reported as 'N/A'.

(2) The number of investment firms which have been granted the exemption shall be used as a basis for counting the exemptions.