

EN
Annex IV



Banc Ceannais na hÉireann
Central Bank of Ireland
Eurosystem

Part 4					
Data on operational risk (year 2024)					
	Operational risk data			Reference to COREP template	data
	Credit institutions and investment firms ⁽¹⁾ : Own funds requirements for operational risk				
010	Own funds requirements for operational risk	% of total own funds requirements ⁽²⁾		CA2 (row 0590) / (row 0010)	11.19%
020	Breakdown by approach	% based on the total number of credit institutions and investment firms ⁽¹⁾⁽³⁾	Basic Indicator Approach (BIA)		54.55%
030			Standardised Approach (TSA) / Alternative Standardised Approach (ASA)		45.45%
040			Advanced Measurement Approach (AMA)		0.00%
050		% based on total own funds requirements for operational risk	BIA	CA2 (row 0600) / (row 0590)	42.34%
060			TSA/ASA	CA2 (row 0610) / (row 0590)	57.66%
070			AMA	CA2 (row 0620) / (row 0590)	0.00%
	Credit institutions and investment firms ⁽¹⁾ : Losses due to operational risk				
080	Total gross loss	Total gross loss as % of total gross income ⁽⁴⁾		OPR Details (row 0920, col 0080) / OPR (sum (row 0010 to row 0130), col 0030)	0.52%

(1) Investment firms subjected to CRR/CRD

(2) 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 Article 92(3) of CRR (in %).

(3) If an institution uses more than one approach, it shall be counted in each of these approaches. Hence, the sum of the percentages reported may be higher than 100%.

(4) Only with respect to entities, which use AMA or TSA/ASA approach; ratio of the total loss amount for all business lines to the sum of the relevant indicator for banking activities subject to TSA/ASA and AMA for the last year (in %).