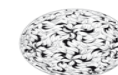


Annex IV

Part 4
Data on operational risk (year 2017)



Banc Ceannais na hÉireann
Central Bank of Ireland
Eurosystem

Operational risk data		Reference to COREP template**	data	
Credit institutions: Own funds requirements for operational risk				
Credit institutions: own funds requirements for operational risk	% of total own funds requirements	CA2 (row 590) / (row 010)	9.73%	
Credit institutions: breakdown by approach	% based on the total number of credit institutions*	Basic Indicator Approach (BIA)	36.36%	
		Standardised Approach (TSA) / Alternative Standardised Approach (ASA)	54.55%	
		Advanced Measurement Approach (AMA)	9.09%	
	% based on total own funds requirements for operational risk	BIA	CA2 (row 600) / (row 590)	17.80%
	TSA/ASA	CA2 (row 610) / (row 590)	80.14%	
	AMA	CA2 (row 620) / (row 590)	2.06%	
Credit institutions: Losses due to operational risk				
Credit institutions: total gross loss	Total gross loss as % of total gross income	OPR Details (row 920, col 080) / OPR ((sum (row 010 to row 130), col 030)	0.83%	
Investment firms: Own funds requirements for operational risk				
Investment firms: own funds requirements for operational risk	% of total own funds requirements	CA2 (row 590) / (row 010)	20.31%	
Investment firms: breakdown by approach	% based on the total number of investment firms*	BIA	100.00%	
		TSA/ASA	0.00%	
		AMA	0.00%	
	% based on total own funds requirements for operational risk	BIA	CA2 (row 600) / (row 590)	100.00%
		TSA/ASA	CA2 (row 610) / (row 590)	0.00%
AMA		CA2 (row 620) / (row 590)	0.00%	
Investment firms: Losses due to operational risk				
Investment firms: total gross loss	Total gross loss as % of total gross income	OPR Details (row 920, col 080) / OPR ((sum (row 010 to row 130), col 030)	0.00%	

* where an institution uses more than one approach, the institution shall be counted in each of these approaches

** Reference data from COREP templates pursuant to the Commission implementing Regulation (EU) No 680/2014

Index:

N/A: not available

C: confidential