

For AMA banks: Operational risk – Gross losses by business lines and event types in the last year

ID	Label	Legal references and comments
Columns		
01–07	Definition of event types	Operational Risk Circular annex 3.
08	Total by each business line	For each business line the figures are the simple aggregation (number of events and total loss amount) or the maximum (maximum single loss) of the data by event types. But there is a particular case for the data on number of events and maximum single loss in row <i>total by each event type</i> (see comments below).
	Memorandum items: thresholds applied in data collection	Operational Risk Circular margin no. 80.
09, 10	Lowest/highest	If there is only one threshold for all the events in each business line, only the column lowest should be filled in. In the case that there are different thresholds applied within the same regulatory business line, then both columns should be filled in.
Rows		
	Definition of business lines	See OPR form.
	Mapping of losses to business lines	Operational Risk Circular annex 2.B. The following information required for each business line should be reported according to the thresholds applied (see above).
01, 04, 07, 10, 13, 16, 19, 22	Number of events	Number of events recorded by business line. If one event has an impact on several business lines it should be reported in all the business lines where the loss is over the relevant threshold. Also, in this case the total number of events in column 08 and row <i>total by each event type</i> will be lower than the aggregation of the number by business lines since those events with multiple impacts will be considered as just one.
02, 05, 08, 11, 14, 17, 20, 23	Total loss amount	Aggregation of the losses recorded in the internal data base for each business line and, if it is the case, broken down by event types.
03, 06, 09, 12, 15, 18, 21, 24	Maximum single loss	Maximum single loss recorded by business line. In the case of the maximum single loss in column 08 and row <i>total by each event type</i> those events with an impact on different business lines should be considered as a single one and, accordingly, the maximum single loss in that cell may be higher than the higher of the maximum single losses by business lines.
25–27	Total by each event type	For each event type the figures are: <ul style="list-style-type: none"> – The number of events over the threshold by event type for the total business lines. This figure may be lower than the aggregation of the number of events by business lines since here those events with multiple impacts will be considered as just one. – The total loss amount is the simple aggregation of the total loss amount for each business line. – The maximum single loss is the maximum loss over the threshold for each event type and for the total business lines. This figure may be higher than the highest single loss recorded at each business line when an event impacts different business lines.