

**ANNEX IV**

<b>AGGREGATE STATISTICAL DATA</b>	
<b>List of templates</b>	
<a href="#">PART 1</a>	Individual data per competent authority
<a href="#">PART 2</a>	Data on market risk
<a href="#">PART 3</a>	Data on supervisory measures and administrative penalties
<a href="#">PART 4</a>	Data on exemptions

*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**

<b>PART 1</b>					
<b>Individual data per Competent Authority (year 2021)</b>					
			Reference to reporting template	Data	
<b>Number and size of investment firms</b>					
010	Number of investment firms				32
020	Total assets of all investment firms in the Member state (in MEUR) <sup>(1)</sup>				1.191,6
<b>Number and size of third country investment firms<sup>2</sup></b>					
030	From third countries			Number of branches <sup>(3)</sup>	0
040				Number of subsidiaries <sup>(4)</sup>	5
<b>Own funds composition with respect to own funds requirements</b>				<b>Data, in millions euro</b>	<b>Data, as percentage of total own funds requirements <sup>(6)</sup>%</b>
050	Total Common Equity Tier 1 <sup>(5)</sup>			I 01.00 row 0030	299,2
060	Total Additional Tier 1 <sup>(5)</sup>			I 01.00 row 0300	4,8
070	Total Tier 2 capital <sup>(5)</sup>			I 01.00 row 0420	1,0
080	Total own funds <sup>(6)</sup>			I 01.00 row 0010	305,0
<b>Total own funds requirement by type</b>				<b>Data, in millions euro</b>	<b>Data, as percentage of the total own funds requirements <sup>(6)</sup> %</b>
090	Fixed overheads requirement <sup>(7)</sup>			I 02.00 row 0030	52,0
100	Data on own funds requirements	Permanent minimum capital requirement <sup>(8)</sup>		I 02.00 row 0020	29,3
110		K factor requirement <sup>(9)</sup>		I 02.00 row 0040	51,7
120		of which Risk to Client (RtC) <sup>(10)</sup>		I 04.00 row 0020	24,1
130		of which Risk to Market (RtM) <sup>(11)</sup>		I 04.00 row 0090	18,3
140		of which Risk to Firm (RtF) <sup>(12)</sup>		I 04.00 row 0120	9,3

(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.

Annex IV

**PART 2**  
**Data on market risk <sup>(1)</sup> (year 2021)**

**PART 3**

**Data on supervisory measures and administrative penalties <sup>(1)</sup> (year 2021)**

## Annex IV

**PART 4**  
**Data on exemptions<sup>(1)</sup> (year 2021)**

	<b>Exemption granted to investment firms</b>	<b>Total number of exemption granted</b>
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))	1
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
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
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	0
060	Total amount of consolidated own funds held in the subsidiaries established in third countries (in EUR millions)	
070	Percentage of the total consolidated own funds held in subsidiaries established in third countries (%)	
080	Percentage of the consolidated own funds requirements allocated to subsidiaries established in third countries (%)	