

Major operational risk losses recorded in the last year or which are still open

Must be filled in by all banks using an AMA and all banks with foreign representations using the standardised approach (SA; Operational Risk Circular margin no. 30 and 36).

ID	Label	Legal references and comments
Columns		
01	Internal reference number	Internal code used by the institution in its internal database in order to identify each loss.
02	Gross loss amount	Operational Risk Circular margin no. 81.
03	Of which: unrealised	The part of the gross loss amount not yet accounted for (e.g. by provisions).
04	Status: ended? Yes / No	Yes, if the loss amount is finally determined and there is no expectation on additional losses.
05	Loss already directly recovered	Operational Risk Circular margin no. 81. Any amount recovered by the institution in the course of its activities trying to revert the impact of a loss event. Accordingly, no recovery from insurance is included.
06	Loss already recovered from risk transfer mechanisms	Operational Risk Circular margin no. 81 and 98–107. Payments received in compensation of operational risk losses which were covered by risk transfer mechanisms.
07	Loss potentially to be recovered directly or from risk transfer mechanisms	Operational Risk Circular margin no. 81 and 98–107. Any amount that is expected yet to be recovered by, either the institution in the course of its activities trying to revert the impact of a loss event, or as a compensation of operational risk losses covered by risk transfer mechanisms.
08	Related to "CR" or "MKR"	Operational Risk Circular margin no. 83 and 84. "CR": stands for credit risk; "MKR": stands for market risk.
09–16	Breakdown of gross loss (%) by business lines	Operational Risk Circular margin no. 79. For the meaning of the code for each business line see form OPR.
17	Risk event type (number)	Operational Risk Circular annex 3. The number is that used for each event type in the form OPRDETAILS.
18	Date of occurrence	Operational Risk Circular margin no. 81. Date when the event occurred or when it started.
19	Date of recognition	Operational Risk Circular margin no. 81. Date when the event was recognized.
20	Date of the first payment from risk transfer mechanisms	Operational Risk Circular margin no. 81. Date when the first compensation from an insurance company is received.
21	Date of the latest payment from risk transfer mechanisms	Operational Risk Circular margin no. 81. Date when the latest compensation from an insurance company is received.

Further information can be found on our website at www.snb.ch, *Statistics, Surveys*:

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