

# Risk analysis - Financial market infrastructures

Version 01/2025

## Base data

Institut

Audit firm

Lead auditor

Start of audit year (prospective)

End of audit year (prospective)

Level

- ☐ Single-entity level
- ☐ Group-level (holding structure/atypical structure)

Financial market infrastructure type

- ☐ Trading venue
- ☐ Central counterparty
- ☐ Central securities depository
- ☐ Trade repository
- ☐ Payment system

## General risk assessment

## Minimum capital, capital adequacy and risk diversification

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Liquidity

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

<b>Impact / Extent</b>	<b>Probability of occurrence</b>	<b>Inherent risk (gross)</b>	<b>Risk ranking (gross)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
<b>Control risk</b>		<b>Net risk</b>	<b>Risk ranking (net)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Self-regulation and organization of trading

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

<b>Impact / Extent</b>	<b>Probability of occurrence</b>	<b>Inherent risk (gross)</b>	<b>Risk ranking (gross)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
<b>Control risk</b>		<b>Net risk</b>	<b>Risk ranking (net)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Assurance of proper and transparent trading

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

<b>Impact / Extent</b>	<b>Probability of occurrence</b>	<b>Inherent risk (gross)</b>	<b>Risk ranking (gross)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
<b>Control risk</b>		<b>Net risk</b>	<b>Risk ranking (net)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Reporting office and trade supervision

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

<b>Impact / Extent</b>	<b>Probability of occurrence</b>	<b>Inherent risk (gross)</b>	<b>Risk ranking (gross)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
<b>Control risk</b>		<b>Net risk</b>	<b>Risk ranking (net)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Admission and monitoring of participants

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

<b>Impact / Extent</b>	<b>Probability of occurrence</b>	<b>Inherent risk (gross)</b>	<b>Risk ranking (gross)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
<b>Control risk</b>		<b>Net risk</b>	<b>Risk ranking (net)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Admission of securities and supervision of issuers

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

<b>Impact / Extent</b>	<b>Probability of occurrence</b>	<b>Inherent risk (gross)</b>	<b>Risk ranking (gross)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
<b>Control risk</b>		<b>Net risk</b>	<b>Risk ranking (net)</b>
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Risk models collateral and margin management

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Collateral and margin management: process recovery and management

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Interoperability

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Default management process

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Investment portfolio

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Settlement

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Custody function

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Segregation and portability

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Data management trade repository

### Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Specific requirements related to the provision of ancillary services

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Other risks from the legal, litigation and compliance area

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## General rules of conduct

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Corporate Governance

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Overarching operational risk management

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Internal organisation / ICS

Risk description

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>



## ICT risk management

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Cyber risk management

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Critical data risk management

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## BCM (business continuity management)

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Operational resilience

Risk description

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Outsourcing

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Internal audit function

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Risk control function

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Compliance function

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Compliance with money laundering regulations

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Compliance with reporting duties

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Compliance with obligations relating to the additional operation of an organised trading facility

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Corporate governance at group level

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Group functions for risk control and risk mitigation: Risk control function

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Group functions for risk control and risk mitigation: Compliance function

Risk description

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Group internal audit

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Group-wide liquidity management measures

Risk description

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Compliance with capital adequacy and risk diversification requirements at group level

Risk description

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Intra-group financing structures and contingent liabilities

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Credit risks at group level

Risk description

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Market risks at group level

Risk description

Impact / Extent	Probability of occurrence	Inherent risk (gross)	Risk ranking (gross)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high <input type="radio"/> n/a	<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high <input type="radio"/> very high	<input type="text"/>	<input type="text"/>
Control risk		Net risk	Risk ranking (net)
<input type="radio"/> low <input type="radio"/> medium <input type="radio"/> high		<input type="text"/>	<input type="text"/>

## Legal risks at group level

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## General rules of conduct at group level

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Group-wide overarching operational risk management

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)



## Internal organisation / ICS at group level

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Group-wide ICT risk management

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Group-wide cyber risk management

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Group-wide critical data risk management

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Group-wide BCM (business continuity management)

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Operational resilience at group level

Risk description

Impact / Extent

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high
- ☐ n/a

Probability of occurrence

- ☐ low
- ☐ medium
- ☐ high
- ☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low
- ☐ medium
- ☐ high

Net risk

Risk ranking (net)

## Outsourcing at group level

Risk description

Impact / Extent

- ☐ low  
☐ medium  
☐ high  
☐ very high  
☐ n/a

Probability of occurrence

- ☐ low  
☐ medium  
☐ high  
☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low  
☐ medium  
☐ high

Net risk

Risk ranking (net)

## Group-wide measures to combat money laundering

Risk description

Impact / Extent

- ☐ low  
☐ medium  
☐ high  
☐ very high  
☐ n/a

Probability of occurrence

- ☐ low  
☐ medium  
☐ high  
☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low  
☐ medium  
☐ high

Net risk

Risk ranking (net)

## Compliance with consolidated reporting duties

Risk description

The relevant risks within an audit area are to be described concretely, specifically related to the institute.

Impact / Extent

- ☐ low  
☐ medium  
☐ high  
☐ very high  
☐ n/a

Probability of occurrence

- ☐ low  
☐ medium  
☐ high  
☐ very high

Inherent risk (gross)

Risk ranking (gross)

Control risk

- ☐ low  
☐ medium  
☐ high

Net risk

Risk ranking (net)