

Annex IV

Part 4
Data on operational risk (year-end 2015)



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)	8.99%
Credit institutions: breakdown by approach	% based on the total number of credit institutions*	Basic Indicator Approach (BIA)		46.15%
		Standardised Approach (TSA) / Alternative Standardised Approach (ASA)		46.15%
		Advanced Measurement Approach (AMA)		7.69%
	% based on total own funds requirements for operational risk	BIA	CA2 (row 600) / (row 590)	20.63%
		TSA/ASA	CA2 (row 610) / (row 590)	77.78%
		AMA	CA2 (row 620) / (row 590)	1.59%
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)	0.16%
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)	11.64%
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