Annex IV

Part 4

Data on operational risk (year 2016)

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)	*7.44%*
Credit institutions: breakdown by approach	**% based on the total number of credit institutions***	**Basic Indicator Approach (BIA)**		*45.45%*
		Standardised Approach (TSA) / Alternative Standardised Approach (ASA)		*45.45%*
		Advanced Measurement Approach (AMA)		*9.09%*
	% based on total own funds requirements for operational risk	**BIA**	CA2 (row 600) / (row 590)	*48.54%*
		TSA/ASA	CA2 (row 610) / (row 590)	*48.44%*
		AMA	CA2 (row 620) / (row 590)	*3.01%*
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)	*0.15%*
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)	*20.37%*
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