Part 4
Data on operational risk (year 2015)

Operational risk data			data
Credit institutions: Own funds requirements for operational risk			
Credit institutions: own funds requirements for operational risk	**% of total own funds requirements**		*11,71%*
Credit institutions: breakdown by approach	**% based on the total number of credit institutions***	**Basic Indicator Approach (BIA)**	*79,44%*
		Standardised Approach (TSA) / Alternative Standardised Approach (ASA)	*17,76%*
		Advanced Measurement Approach (AMA)	*2,80%*
	% based on total own funds requirements for operational risk	**BIA**	*11,74%*
		TSA/ASA	*76,32%*
		AMA	*11,98%*
Credit institutions: Losses due to operational risk			
Credit institutions: total gross loss	**Total gross loss as % of total gross income**		*0,38%*
Investment firms: Own funds requirements for operational risk			
Investment firms: own funds requirements for operational risk	**% of total own funds requirements**		*28,63%*
Investment firms: breakdown by approach	**% based on the total number of investment firms***	**BIA**	*87,50%*
		TSA/ASA	*12,50%*
		AMA	*0,00%*
	% based on total own funds requirements for operational risk	**BIA**	*54,93%*
		TSA/ASA	*45,07%*
		AMA	*0,00%*
Investment firms: Losses due to operational risk			
Investment firms: total gross loss	**Total gross loss as % of total gross income**		*0,73%*

Index: N/A: not available
C: confidential