Part 4
Data on operational risk (year 2016)

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**		12,16%
Credit institutions: breakdown by approach	**% based on the total number of credit institutions***	**Basic Indicator Approach (BIA)**	79,21%
		Standardised Approach (TSA) / Alternative Standardised Approach (ASA)	19,80%
		Advanced Measurement Approach (AMA)	0,99%
	% based on total own funds requirements for operational risk	**BIA**	12,02%
		TSA/ASA	76,43%
		AMA	11,55%
Credit institutions: Losses due to operational risk			
Credit institutions: total gross loss	**Total gross loss as % of total gross income**		0,32%
Investment firms: Own funds requirements for operational risk			
Investment firms: own funds requirements for operational risk	**% of total own funds requirements**		20,82%
Investment firms: breakdown by approach	**% based on the total number of investment firms***	**BIA**	95,65%
		TSA/ASA	4,35%
		AMA	0,00%
	% based on total own funds requirements for operational risk	**BIA**	99,98%
		TSA/ASA	0,02%
		AMA	0,00%
Investment firms: Losses due to operational risk			
Investment firms: total gross loss	**Total gross loss as % of total gross income**		N/A

* 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