

"No confidential information which competent authorities may receive in the course of their duties may be divulged to any person or authority whatsoever, except in summary or collective form, such that individual credit institutions cannot be identified, without prejudice to cases covered by criminal law. Accordingly, whenever the disclosure of aggregate statistical data would result in a breach of confidentiality as determined by the national competent authority, those data should not be disclosed."

| Pillar 1: Data related to Operational Risk | | CY | |
|--|--|-------------------|--------|
| | | 31/12/2011 | |
| Credit Institutions: Own Funds Requirements | Own Funds Requirements OpRisk % of Total Own Funds Requirements | 7.74% | |
| Credit Institutions: Distribution by Approach | % number ** | BIA | 87.50% |
| | | SA | 12.50% |
| | | AMA | 0.00% |
| | Own Funds Requirements % of Own Funds Requirements on OpRisk | BIA | 64.95% |
| | | SA | 35.05% |
| | | AMA | 0.00% |
| Investment Firms: Own Funds Requirements | Own Funds Requirements OpRisk % of Total Own Funds Requirements | 11.85% | |
| Investment Firms: Distribution by Approach | % number ** | BIA | 96.23% |
| | | SA | 3.77% |
| | | AMA | 0.00% |
| | Own Funds Requirements % of Own Funds Requirements OpRisk | BIA | 99.11% |
| | | SA | 0.89% |
| | | AMA | 0.00% |

**) If an institution uses more than one approach, it will be counted accordingly

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| Index: N/A: not available C: confidential N/M: non material |
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