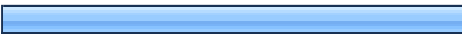











1. Are you planning to adopt an Internal Model for Operational Risk under Solvency 2?

		Response Percent	Response Count
Yes - Full Internal Model		75.0%	27
No - Standard Formula		19.4%	7
Undecided		5.6%	2
answered question			36
skipped question			0







2. What is your current Operational Risk Capital Charge as a % of the total ICAS?

		Response Percent	Response Count
< 6%		11.4%	4
7 - 9%		31.4%	11
10 - 12%		45.7%	16
13 - 15%		11.4%	4
16% +		0.0%	0
answered question			35
skipped question			1





3. By what % do you expect your ICAS Operational Risk Capital Charge to change under Solvency 2 calibrations (either standard formula or internal model)?

		Response Percent	Response Count
Reduction		20.6%	7
No Change		41.2%	14
Increase 1 - 25%		38.2%	13
Increase 26 - 50%		0.0%	0
Increase 51 - 75%		0.0%	0
Increase > 76%		0.0%	0
answered question			34
skipped question			2






4. Are you planning to incorporate the following qualitative risk management tools into your Solvency 2 Internal Model operational risk module? (Tick as many as relevant)

		Response Percent	Response Count
Risk & Control Self Assessments		81.8%	27
Risk Appetite		63.6%	21
Scenario analysis		90.9%	30
Internal Loss Events		75.8%	25
External Loss Events		54.5%	18
Audit Reports		48.5%	16
answered question			33
skipped question			3

5. Are you a member of an operational loss database?

		Response Percent	Response Count
No - no plans to do so		27.8%	10
No - currently evaluating options		27.8%	10
Yes - ORX		0.0%	0
Yes - ORIC		38.9%	14
Yes - other - please specify		5.6%	2
		answered question	36
		skipped question	0

6. Please provide approximate gross written premium for 2009 to provide an indication of your organisation's scale.

		Response Percent	Response Count
Less than gbp100m		11.1%	4
Between gbp100m and gbp250m		13.9%	5
Between gbp250m and gbp1bn		25.0%	9
Between gbp1bn and gbp5bn		44.4%	16
Greater than gbp5bn		5.6%	2
		answered question	36
		skipped question	0