
Changes to legislation: Commission Implementing Regulation (EU) No 680/2014, ANNEX XVI is up to date with all changes known to be in force on or before 03 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details) EUR 2014 No. 680 may be subject to amendment by EU Exit Instruments made by both the Prudential Regulation Authority and the Financial Conduct Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 4. These amendments are not currently available on legislation.gov.uk. Details of relevant amending instruments can be found on their website/s. (See end of Document for details) View outstanding changes

Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council (Text with EEA relevance)

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ANNEX XVI

REPORTING TEMPLATES ON ASSET ENCUMBRANCE

Textual Amendments

- F1** Substituted by Commission Implementing Regulation (EU) 2018/1627 of 9 October 2018 amending Implementing Regulation (EU) No 680/2014 as regards prudent valuation for supervisory reporting (Text with EEA relevance).

ANNEX XVI Table 1: rows 1 - 16

F 32.01 - ASSETS OF THE REPORTING INSTITUTION (AE-ASS)

ANNEX XVI Table 2: rows 1 - 15

F 32.02 - COLLATERAL RECEIVED (AE-COL)

ANNEX XVI Table 3: rows 1 - 17

F 32.03 - OWN COVERED BONDS AND ABSS ISSUED AND NOT YET PLEDGED (AE-NPL)

		Non-encumbered			
		Carrying amount of the underlying pool of assets	Fair value of debt securities issued available for encumbrance		Nominal of own debt securities issued non available for encumbrance
			of which: central bank's eligible		
		010	020	030	040
010	Own covered bonds and asset-backed securities issued and not yet pledged				
020	Retained covered bonds issued				
030	Retained asset-backed securities issued				

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040	Senior				
050	Mezzanine				
060	First Loss				

F 32.04 - SOURCES OF ENCUMBRANCE (AE-SOU)

ANNEX XVI Table 5: rows 1 - 23

F 33.00 - MATURITY DATA (AE-MAT)

ANNEX XVI Table 6: rows 1 - 5

F 34.00 - CONTINGENT ENCUMBRANCE (AE-CONT)

ANNEX XVI Table 7: rows 1 - 18

F 35.00 - COVERED BONDS ISSUANCE (AE-CB)

z-axisCover pool identifier (open)ANNEX XVI Table 8: rows 1 - 9

F 36.01 - ADVANCE DATA. PART I (AE-ADV-1)

ANNEX XVI Table 9: rows 1 - 28

F 36.02 - ADVANCE DATA. PART II (AE-ADV-2)]

ANNEX XVI Table 10: rows 1 - 28

Changes to legislation:

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EUR 2014 No. 680 may be subject to amendment by EU Exit Instruments made by both the [Prudential Regulation Authority](#) and the [Financial Conduct Authority](#) under powers set out in [The Financial Regulators' Powers \(Technical Standards etc.\) \(Amendment etc.\) \(EU Exit\) Regulations 2018 \(S.I. 2018/1115\)](#), regs. 2, 3, Sch. Pt. 4. These amendments are not currently available on [legislation.gov.uk](#). Details of relevant amending instruments can be found on their website/s.

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Changes and effects yet to be applied to :

- Regulation revoked by [2023 c. 29 Sch. 1 Pt. 13](#)
- Regulation revoked by [S.I. 2021/1078, reg. 13\(2\)\(aa\)](#) (as inserted) by [S.I. 2021/1376 reg. 32\(7\)\(a\)\(i\)](#) (This amendment not applied to [legislation.gov.uk](#). The affected provision Pt. 2 (PRA) was modified by a non-legislative instrument (Technical Standards (Capital Requirements) (EU Exit) (No.3) Instrument 2019) and is not present in the text of the retained EU legislation. Details of the non-legislative modifications can be found on the Bank of England's website on the page entitled 'The Bank of England's amendments to financial services legislation under the European Union (Withdrawal) Act 2018')

Changes and effects yet to be applied to the whole legislation item and associated provisions

- Art. 1(a)-(c) omitted by [S.I. 2021/1078 reg. 13\(4\)\(a\)](#) (amending provision omitted by [S.I. 2021/1376](#))
- Art. 1(e)-(g) omitted by [S.I. 2021/1078 reg. 13\(4\)\(a\)](#) (amending provision omitted by [S.I. 2021/1376](#))