

Changes to legislation: Commission Implementing Regulation (EU) 2016/1799, ANNEX I is up to date with all changes known to be in force on or before 10 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 2016 No. 1799 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 websites. (See end of Document for details) View outstanding changes

Benchmarks for the purposes of Article 14

TABLE 1

Long-run benchmark(3-year time horizon)

Credit Quality Step	Long run benchmark		
	Mid value	Lower bound	Upper bound
1	0,10 %	0,00 %	0,16 %
2	0,25 %	0,17 %	0,54 %
3	1,00 %	0,55 %	2,39 %
4	7,50 %	2,40 %	10,99 %
5	20,00 %	11,00 %	26,49 %
6	34,00 %	26,50 %	100,00 %

TABLE 2

Short run benchmarks(3-year time horizon)

Credit Quality Step	Short run benchmarks	
	Monitoring level	Trigger level
1	0,80 %	1,20 %
2	1,00 %	1,30 %
3	2,40 %	3,00 %
4	11,00 %	12,40 %
5	28,60 %	35,00 %
6	not applicable	not applicable

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Changes and effects yet to be applied to :

- Regulation revoked by [2023 c. 29 Sch. 1 Pt. 13](#)