

Commission Implementing Regulation (EU) 2016/1799 of 7 October 2016 laying down implementing technical standards with regard to the mapping of credit assessments of external credit assessment institutions for credit risk in accordance with Articles 136(1) and 136(3) of Regulation (EU) No 575/2013 of the European Parliament and of the Council (Text with EEA relevance)

TITLE I

QUANTITATIVE FACTORS, QUALITATIVE FACTORS AND BENCHMARK

CHAPTER 1

Quantitative factors

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| Article 1 | Quantitative factors of the mapping of a rating category |
| Article 2 | Items used for the calculation of the quantitative factors |

Section 1

Calculation of the quantitative factors of a rating category where a sufficient number of credit ratings is available

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| Article 4 | Short run default rates of a rating category where a sufficient number of credit ratings is available |
| Article 5 | Long run default rate of a rating category where a sufficient number of credit ratings is available |

Section 2

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CHAPTER 2

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Changes to legislation: Commission Implementing Regulation (EU) 2016/1799 is up to date with all changes known to be in force on or before 28 September 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 and for a rating category established by the ECAI

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- (1) [OJ L 176, 27.6.2013, p. 1](#)
 - (2) Regulation (EC) No 1060/2009 of the European Parliament and of the Council of 16 September 2009 on credit rating agencies ([OJ L 302, 17.11.2009, p. 1](#)).
 - (3) Commission Delegated Regulation (EU) 2015/2 of 30 September 2014 supplementing Regulation (EC) No 1060/2009 of the European Parliament and of the Council with regard to regulatory technical standards for the presentation of the information that credit rating agencies make available to the European Securities and Markets Authority ([OJ L 2, 6.1.2015, p. 24](#)).
 - (4) Regulation (EU) No 1093/2010 of the European Parliament and of the Council of 24 November 2010 establishing a European Supervisory Authority (European Banking Authority), amending Decision No 716/2009/EC and repealing Commission Decision 2009/78/EC ([OJ L 331, 15.12.2010, p. 12](#)).
 - (5) Regulation (EU) No 1095/2010 of the European Parliament and of the Council of 24 November 2010 establishing a European Supervisory Authority (European Securities and Markets Authority), amending Decision No 716/2009/EC and repealing Commission Decision 2009/77/EC ([OJ L 331, 15.12.2010, p. 84](#)).
 - (6) Regulation (EU) No 1094/2010 of the European Parliament and of the Council of 24 November 2010 establishing a European Supervisory Authority (European Insurance and Occupational Pensions Authority), amending Decision No 716/2009/EC and repealing Commission Decision 2009/79/EC ([OJ L 331, 15.12.2010, p. 48](#)).

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Changes and effects yet to be applied to :

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