Commission Implementing Regulation (EU) 2016/2070 of 14 September 2016 laying down implementing technical standards for templates, definitions and IT-solutions to be used by institutions when reporting to the European Banking Authority and to competent authorities in accordance with Article 78(2) of Directive 2013/36/EU of the European Parliament and of the Council (Text with EEA relevance)

ANNEX I

Definition of Supervisory Benchmarking portfolios

C 101.00 – Definition of Low Default Portfolio counterparties

Annex I Table 2

C 102.00 – Definition of Low Default Portfolios

Annex I Table 3

C 103.00 – Definition of High Default Portfolios

Annex I Table 4

C 103.00 – Definition of High Default Portfolios

Annex I Table 5

C 103.00 – Definition of High Default Portfolios

Annex I Table 6

ANNEX II

SUPERVISORY BENCHMARKING PORTFOLIOS

DEFINITION OF THE SUPERVISORY BENCHMARK PORTFOLIOS

C 101 – Definition of Low Default Portfolio counterparties

Annex II Table 1

C 102 – Definition of Low Default Portfolios

Annex II Table 2

ANNEX III

Results Supervisory Benchmark portfolios

ANNEX IV

RESULTS SUPERVISORY BENCHMARK PORTFOLIOS

PART I: GENERAL INSTRUCTIONS

1. Information shall be submitted only for counterparties subject to...

1. Information shall be submitted only for counterparties subject to an...
2. Information shall be submitted only for exposures and portfolios for...
3. Information that is not required or not applicable shall not...
4. For portfolios defined with a specific rating grade in Annex...
5. Portfolios that are not defined with a specific rating grade...
6. Monetary amounts shall be reported as used for calculating own...

PART II: TEMPLATE-RELATED INSTRUCTIONS

C 101 — Details on exposures in Low Default Portfolios...

ANNEX VII

Results Supervisory Benchmark portfolios. MARKET RISK

(**1**) OJ L 176, 27.6.2013, p. 338.

(**2**) Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and investment firms and amending Regulation (EU) No 648/2012 (OJ L 176, 27.6.2013, p. 1).

(**3**) 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 (OJ L 191, 28.6.2014, p. 1).

(**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).

Changes to legislation:
Commission Implementing Regulation (EU) 2016/2070 is up to date with all changes known to be in force on or before 16 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.
EUR 2016 No. 2070 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.
View outstanding changes

Changes and effects yet to be applied to :

– Regulation revoked by 2023 c. 29 Sch. 1 Pt. 3