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**ANNEX VI**  
**RESULTS SUPERVISORY BENCHMARKING PORTFOLIOS**

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**TEMPLATE RELATED INSTRUCTIONS**

**C 106.00 – Initial Market Valuation and exclusion justification**

Column	Label	Legal reference	Instructions
010	Portfolio ID	Section 1 & 3 of ITS Annex V	Portfolio number taken from Annex V of the ITS
020	Portfolio Modelled for Var + SVaR (YES/NO)		The answer shall be either YES or NO
030	Portfolio Modelled for IRC (YES/NO)		The answer shall be either YES or NO
040	Portfolio Modelled for Correlation Trading (YES/NO)		The answer shall be either YES or NO
050	Rationale for Exclusion	Article 4 of ITS	The answer shall be one of the following: <ul style="list-style-type: none"> <li>- Model not authorised by Regulator</li> <li>- Instrument or underlying not authorised internally</li> <li>- Underlying or modelling feature not contemplated internally</li> </ul>
060	Free text box		Institutions may provide additional information if needed.
070	Initial Market Valuation		Initial Market Valuation on 26 October 2015, 4.30 p.m. London time (5.30 p.m. CET) Mark to Market Value of each individual portfolio expressed in units in the BASE currency of the instrument

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**C107.01 - VaR & SVaR Non-CTP. Details**

Row	Label	Legal reference	Instructions
010	Methodology		<p>The answer shall be one of the following:</p> <ul style="list-style-type: none"> <li>- Historical Simulation</li> <li>- Montecarlo</li> <li>- Parametric</li> <li>- Combination / Other (please specify)</li> </ul> <p>A blank cell is provided in case there is need for clarification</p>
020	Computation of 10 day Horizon	Article 365(1) CRR	<p>The answer shall be one of the following:</p> <ul style="list-style-type: none"> <li>- 1 day re-scaled to 10 days</li> <li>- 10 days with overlapping periods</li> <li>- 10 days other Methodology</li> </ul> <p>A blank cell is provided in case there is need for clarification</p>
030	Length of observation period	Article 365(1)d CRR	<p>The answer shall be one of the following:</p> <ul style="list-style-type: none"> <li>- 1 year</li> <li>- more than 1 and up to 2 years</li> <li>- more than 2 and up to 3 years</li> <li>- more than 3 years</li> </ul> <p>A blank cell is provided in case there is need for clarification</p>
040	Data Weighting	Article 365(1)d CRR	<p>The answer shall be one of the following:</p> <ul style="list-style-type: none"> <li>- Unweighted</li> <li>- Weighted</li> <li>- Higher of both metrics</li> </ul> <p>A blank cell is provided in case there is need for clarification</p>
050	Backtesting add-on	Article 366(2) CRR	A blank cell is provided in case there is need for clarification
060	Regulatory add-on	Article 366(2) CRR ('at least 3')	A blank cell is provided in case there is need for clarification
070	Methodology		<p>The answer shall be one of the following:</p> <ul style="list-style-type: none"> <li>- Historical Simulation</li> <li>- Montecarlo</li> <li>- Parametric</li> <li>- Combination / Other (please specify)</li> </ul> <p>A blank cell is provided in case there is need for clarification</p>
080	Computation of 10 day Horizon	Article 365(1) CRR	<p>The answer shall be one of the following:</p> <ul style="list-style-type: none"> <li>- 1 day re-scaled to 10 days</li> <li>- 10 days with overlapping periods</li> <li>- 10 days other Methodology</li> </ul> <p>A blank cell is provided in case there is need for clarification</p>

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090	Regulatory add-on	Article 366(2) CRR (‘at least 3’)	A blank cell is provided in case there is need for clarification
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**C 107.02 - VaR and SVaR NON-CTP. Base Currency Results**

Instructions concerning sheets (z-axis)

Legal reference	Instructions
Section 1 of Annex V	Portfolio number taken from Annex V of the ITS (Section 1).

Column	Label	Legal reference	Instructions
010	Date		<p>Date of the VaR/Stressed VaR value.</p> <p>The following dates shall be reported</p> <p>07/12/2015 08/12/2015 09/12/2015 10/12/2015 11/12/2015 14/12/2015 15/12/2015 16/12/2015 17/12/2015 18/12/2015</p>
020	VaR	Article 365 CRR	<p>10-day VaR obtained for each individual portfolio, without applying the 3+ regulatory multiplier.</p> <p>Figures shall be reported using a minimum precision equivalent to thousands of units and be reported in the Base Currency of the portfolio.</p>
030	SVaR	Article 365 CRR	<p>10-day Stressed VaR obtained for each individual portfolio, without applying the 3+ regulatory multiplier.</p> <p>If the bank does not calculate a Stressed VaR on that day of the week leave the cell blank (i.e. no zero values shall be introduced unless the result of the model is actually zero).</p> <p>Figures shall be reported using a minimum precision equivalent to thousands of units and be reported in the Base Currency of the portfolio.</p>

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**C 108.00 - One year Profit & Loss VaR**

Instructions concerning sheets (z-axis)

Legal reference	Instructions
Section 1 of Annex V	Portfolio number taken from Annex V of the ITS (Section 1).

Column	Label	Legal reference	Instructions
10	Date	Article 365(1)d CRR	Report for each business days, according to the calendar in the institution's jurisdiction, between 18 December 2015 and 19 December 2014.
20	Daily P&L		Banks that calculate VaR using Historical Simulation shall fill the one-year data series with their portfolio valuation change (i.e. daily P&L) produced on each working day (i.e. by comparing the End of Day valuation on each working day with the End of Day from the previous working day). In case one day is a bank holiday in the jurisdiction, they shall not report any data (i.e. only provide a zero P&L if there really was no change in the hypothetical value of the portfolio on a given working day). Figures shall be reported using a minimum precision equivalent to thousands of units and be reported in the Base Currency of the portfolio.

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**C 109.01 – IRC. Details of the Model**

Row	Label	Legal reference	Instructions
10	Number of modelling factors	EBA/GL/2012/3	Number of modelling factors at the overall IRC Model level The answer shall be one of the following: - 1 - 2 - More than 2 A blank cell is provided in case there is need for clarification
20	Source of LGDs	EBA/GL/2012/3	Source of LGDs at the overall IRC Model level The answer shall be one of the following: - Market Convention - LGD used in IRB - Other A blank cell is provided in case there is need for clarification

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**C 109.02 – IRC. Details by Portfolio**

Instructions concerning sheets (z-axis)

Legal reference	Instructions
Section 1 of Annex V	Portfolio number taken from Annex V of the ITS (Section 1), only for those portfolios where IRC is requested.

Row	Label	Legal reference	Instructions
10	Liquidity Horizon	Article 374(5) CRR EBA/GL/2012/3	Liquidity Horizon applied at the Portfolio level The answer shall be one of the following: <ul style="list-style-type: none"> <li>- 3 months</li> <li>- 3 to 6 months</li> <li>- 6 to 9 months</li> <li>- 9 to 12 months</li> </ul>
20	Source of PDs	EBA/GL/2012/3	Source of PDs applied at the Portfolio level The answer shall be one of the following: <ul style="list-style-type: none"> <li>- Rating Agencies</li> <li>- IRB</li> <li>- Market implied</li> <li>- Other</li> </ul>
30	Source of transition matrices	EBA/GL/2012/3	Source of transition matrices applied at the Portfolio level The answer shall be one of the following: <ul style="list-style-type: none"> <li>- Rating Agencies</li> <li>- IRB</li> <li>- Market implied</li> <li>- Other</li> </ul>



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**C 109.03 – IRC. Amount by Portfolio/Date**

Instructions concerning sheets (z-axis)

Legal reference	Instructions
Section 1 of Annex V	Portfolio number taken from Annex V of the ITS (Section 1), only for those portfolios where IRC is requested.

Column	Label	Legal reference	Instructions
010	Date		<p>Date of the IRC.</p> <p>The following dates shall be reported</p> <p>07/12/2015 08/12/2015 09/12/2015 10/12/2015 11/12/2015 14/12/2015 15/12/2015 16/12/2015 17/12/2015 18/12/2015</p>
020	IRC	Articles 372 to 376 CRR. EBA/GL/2012/3	<p>Regulatory IRC obtained for each individual portfolio.</p> <p>If the bank does not calculate an IRC on that day of the week leave the cell blank (i.e. no zero values shall be introduced unless the result of the model is actually zero).</p> <p>Figures shall be reported using a minimum precision equivalent to thousands of units and be reported in the Base Currency of the portfolio</p>

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**C 110.01 – CT. Details of the Model.**

Row	Label	Legal reference	Instructions
10	Number of modelling factors	Article 377 CRR	Number of modelling factors at the overall Correlation Trading Model level The answer shall be one of the following: <ul style="list-style-type: none"><li>- 1</li><li>- 2</li><li>- More than 2</li></ul> A blank cell is provided in case there is need for clarification
20	Source of LGDs	Article 377 CRR	Source of LGDs at the overall Correlation Trading Model level The answer shall be one of the following: <ul style="list-style-type: none"><li>- Market Convention</li><li>- LGD used in IRB</li><li>- Other</li></ul> A blank cell is provided in case there is need for clarification

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**C 110.02 – CT. Details by Portfolio.**

Instructions concerning sheets (z-axis)

Legal reference	Instructions
Section 3 of Annex V	Portfolio number taken from Annex V of the ITS (Section 3).

Row	Label	Legal reference	Instructions
10	Liquidity Horizon	Article 377(2) CRR	Liquidity Horizon applied at the Portfolio level The answer shall be one of the following: <ul style="list-style-type: none"> <li>- 3 months</li> <li>- 3 to 6 months</li> <li>- 6 to 9 months</li> <li>- 9 to 12 months</li> </ul>
20	Source of PDs	Article 377 CRR	Source of PDs applied at the Portfolio level The answer shall be one of the following: <ul style="list-style-type: none"> <li>- Rating Agencies</li> <li>- IRB</li> <li>- Market implied</li> <li>- Other</li> </ul>
30	Source of transition matrices	Article 377 CRR	Source of transition matrices applied at the Portfolio level The answer shall be one of the following: <ul style="list-style-type: none"> <li>- Rating Agencies</li> <li>- IRB</li> <li>- Market implied</li> <li>- Other</li> </ul>

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**C 110.03 – CT. APR by Portfolio/Date**

Instructions concerning sheets (z-axis)

Legal reference	Instructions
Section 3 of Annex V	Portfolio number taken from Annex V of the ITS (Section 3).

Column	Label	Legal reference	Instructions
010	Date		<p>Date of the APR.</p> <p>The following dates shall be reported</p> <p>07/12/2015 08/12/2015 09/12/2015 10/12/2015 11/12/2015 14/12/2015 15/12/2015 16/12/2015 17/12/2015 18/12/2015</p>
60	APR	Article 377 CRR	<p>Regulatory Correlation Trading Model obtained for each individual portfolio.</p> <p>If the bank does not calculate a Correlation Trading Model on that day of the week leave the cell blank (i.e. no zero values shall be introduced unless the result of the model is actually zero).</p> <p>Figures shall be reported using a minimum precision equivalent to thousands of units and be reported in the Base Currency of the portfolio</p>