EN

ANNEX VIII

RESULTS SUPERVISORY BENCHMARKING PORTFOLIOS

(The templates are used by the Institutions to report the results)

1. Table of Contents

PART I: GENERAL INSTRUCTIONS

To be completed depending on the set of portfolios selected.

Part II has been drafted considering the EBA proposed portfolio as a starting point.

PART II: TEMPLATE RELATED INSTRUCTIONS

1. IMV – Details on initial market valuation and exclusion justification

Column	Legal reference	Instructions
010	Section 2 of ITS Annex VII a	Instrument number taken from the ITS Annex VII a
020		Instrument description
030		Initial Market Valuation on 20 October 2014 Mark to Market Value of each individual instrument expressed in thousand units in the BASE currency of the instrument
040		Instrument Modelled for VaR and SVaR The answer should be either YES or NO
050		Instrument Modelled for IRC The answer should be either YES or NO
060		Instrument Modelled for Correlation Trading The answer should be either YES or NO
070	Article 3 of ITS	Rationale for exclusion The answer should be one of the following: - Model not Authorised by Regulator - Model not Authorised Internally - Other
080		Free Text Box Institutions shall clarify their answer in case they answer 'other' in the previous Column. They may provide additional information if needed.

2. VaR & SVaR Non-CTP

Row	Legal reference	Instructions
010		Methodology used for VaR calculation. The answer should be one of the following: - Historical Simulation - Montecarlo - Parametric - Combination / Other (please specify) A blank cell is provided in case there is need for clarification
020	Article 365(1) CRR	Liquidity Horizon The answer should be one of the following: - 1 day re-scaled to 10 days - 10 days with overlapping periods - 10 days other Methodology A blank cell is provided in case there is need for clarification
030	Article 365(1)d CRR	Length of observation period The answer should be one of the following: - 1 year - more than 1 and up to 2 years - more than 2 and up to 3 years - more than 3 years A blank cell is provided in case there is need for clarification
040	Article 365(1)d CRR	Data Weighting The answer should be one of the following: - Unweighted - Weighted - Higher of both metrics A blank cell is provided in case there is need for clarification
050	Article 366(2) CRR	Backtesting add-on A blank cell is provided in case there is need for clarification
060	Article 366(2) CRR ('at least 3')	Regulatory add-on A blank cell is provided in case there is need for clarification
070		Methodology used for Stressed VaR calculation. The answer should be one of the following: - Historical Simulation - Montecarlo - Parametric - Combination / Other (please specify) A blank cell is provided in case there is need for clarification
080	Article 365(1) CRR	Liquidity Horizon for SVaR The answer should be one of the following: - 1 day re-scaled to 10 days - 10 days with overlapping periods - 10 days other Methodology A blank cell is provided in case there is need for clarification
90	Article 366(2) CRR ('at least 3')	Regulatory add-on A blank cell is provided in case there is need for clarification
100	Article 365 CRR	10-day VaR (column 10) and 10-day Stressed VaR (column 20) obtained for each individual portfolio on 10/11/2014, without applying the 3+ regulatory multiplier. If the bank does not calculate a Stressed VaR on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.
110	Article 365 CRR	10-day VaR (column 10) and 10-day Stressed VaR (column 20) obtained for each individual portfolio on 11/11/2014, without applying the 3+ regulatory multiplier. If the bank does not calculate a Stressed VaR on that day of the week leave the

		cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.
120	Article 365 CRR	10-day VaR (column 10) and 10-day Stressed VaR (column 20) obtained for each individual portfolio on 12/11/2014, without applying the 3+ regulatory multiplier. If the bank does not calculate a Stressed VaR on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.
130	Article 365 CRR	10-day VaR (column 10) and 10-day Stressed VaR (column 20) obtained for each individual portfolio on 13/11/2014, without applying the 3+ regulatory multiplier. If the bank does not calculate a Stressed VaR on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.
140	Article 365 CRR	10-day VaR (column 10) and 10-day Stressed VaR (column 20) obtained for each individual portfolio on 14/11/2014, without applying the 3+ regulatory multiplier. If the bank does not calculate a Stressed VaR on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.
150	Article 365 CRR	10-day VaR (column 10) and 10-day Stressed VaR (column 20) obtained for each individual portfolio on 17/11/2014, without applying the 3+ regulatory multiplier. If the bank does not calculate a Stressed VaR on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.
160	Article 365 CRR	10-day VaR (column 10) and 10-day Stressed VaR (column 20) obtained for each individual portfolio on 18/11/2014, without applying the 3+ regulatory multiplier. If the bank does not calculate a Stressed VaR on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.
170	Article 365 CRR	10-day VaR (column 10) and 10-day Stressed VaR (column 20) obtained for each individual portfolio on 19/11/2014, without applying the 3+ regulatory multiplier. If the bank does not calculate a Stressed VaR on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.
180	Article 365 CRR	10-day VaR (column 10) and 10-day Stressed VaR (column 20) obtained for each individual portfolio on 20/11/2014, without applying the 3+ regulatory multiplier. If the bank does not calculate a Stressed VaR on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.
190	Article 365 CRR	10-day VaR (column 10) and 10-day Stressed VaR (column 20) obtained for each individual portfolio on 21/11/2014, without applying the 3+ regulatory multiplier. If the bank does not calculate a Stressed VaR on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.

3. One year P&L VaR

Column	Legal reference	Instructions
10	Article 365(1)d CRR	Day number
20	Article 365(1)d CRR	Date Business days taken from the TARGET calendar
30		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, they shall leave the relevant cell empty (i.e. only provide the same portfolio valuation and/or a zero P&L if there really has been no change in the value of a portfolio on a given day). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.
(…)		
370		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, they shall leave the relevant cell empty (i.e. only provide the same portfolio valuation and/or a zero P&L if there really has been no change in the value of a portfolio on a given day). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio.

4. IRC

Row	Legal reference	Instructions
10	EBA/GL/2012/3	Number of modelling factors at the overall IRC Model level The answer should be one of the following: - 1 - 2 - More than 2 A blank cell is provided in case there is need for clarification
20	EBA/GL/2012/3	Source of LGDs at the overall IRC Model level The answer should be one of the following: - Market Convention - LGD used in IRB - Other A blank cell is provided in case there is need for clarification
30	Article 374(5) CRR EBA/GL/2012/3	Liquidity Horizon applied at the Portfolio level The answer should be one of the following: - 3 months - 3 to 6 months - 6 to 9 months - 9 to 12 months
40	EBA/GL/2012/3	Source of PDs applied at the Portfolio level The answer should be one of the following: - Rating Agencies - IRB - Market implied - Other
50	EBA/GL/2012/3	Source of transition matrices applied at the Portfolio level The answer should be one of the following: - Rating Agencies - IRB - Market implied - Other
60	Articles 372 to 376 CRR. EBA/GL/2012/3	Regulatory IRC obtained for each individual portfolio on 10/11/2014. If the bank does not calculate an IRC on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
70	Articles 372 to 376 CRR. EBA/GL/2012/3	Regulatory IRC obtained for each individual portfolio on 11/11/2014. If the bank does not calculate an IRC on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
80	Articles 372 to 376 CRR. EBA/GL/2012/3	Regulatory IRC obtained for each individual portfolio on 12/11/2014. If the bank does not calculate an IRC on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
90	Articles 372 to 376 CRR. EBA/GL/2012/3	Regulatory IRC obtained for each individual portfolio on 13/11/2014. If the bank does not calculate an IRC on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
100	Articles 372 to 376 CRR.	Regulatory IRC obtained for each individual portfolio on 14/11/2014. If the bank does not calculate an IRC on that day of the week leave the cell blank

	EBA/GL/2012/3	(i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
110	Articles 372 to 376 CRR. EBA/GL/2012/3	Regulatory IRC obtained for each individual portfolio on 17/11/2014. If the bank does not calculate an IRC on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
120	Articles 372 to 376 CRR. EBA/GL/2012/3	Regulatory IRC obtained for each individual portfolio on 18/11/2014. If the bank does not calculate an IRC on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
130	Articles 372 to 376 CRR. EBA/GL/2012/3	Regulatory IRC obtained for each individual portfolio on 19/11/2014. If the bank does not calculate an IRC on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
140	Articles 372 to 376 CRR. EBA/GL/2012/3	Regulatory IRC obtained for each individual portfolio on 20/11/2014. If the bank does not calculate an IRC on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
150	Articles 372 to 376 CRR. EBA/GL/2012/3	Regulatory IRC obtained for each individual portfolio on 21/11/2014. If the bank does not calculate an IRC on that day of the week leave the cell blank (i.e. no zero values should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio

5. Correlation Trading

Row	Legal reference	Instructions
10	Article 377 CRR	Number of modelling factors at the overall Correlation Trading Model level The answer should be one of the following: - 1 - 2 - More than 2 A blank cell is provided in case there is need for clarification
20	Article 377 CRR	Source of LGDs at the overall Correlation Trading Model level The answer should be one of the following: - Market Convention - LGD used in IRB - Other A blank cell is provided in case there is need for clarification
30	Article 377(2) CRR	Liquidity Horizon applied at the Portfolio level The answer should be one of the following: - 3 months - 3 to 6 months - 6 to 9 months - 9 to 12 months
40	Article 377 CRR	Source of PDs applied at the Portfolio level The answer should be one of the following: - Rating Agencies - IRB - Market implied - Other
50	Article 377 CRR	Source of transition matrices applied at the Portfolio level The answer should be one of the following: - Rating Agencies - IRB - Market implied - Other
60	Article 377 CRR	Regulatory Correlation Trading Model obtained for each individual portfolio on 10/11/2014. 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 should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
70	Article 377 CRR	Regulatory Correlation Trading Model obtained for each individual portfolio on 11/11/2014. 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 should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
80	Article 377 CRR	Regulatory Correlation Trading Model obtained for each individual portfolio on 12/11/2014. 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 should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
90	Article 377 CRR	Regulatory Correlation Trading Model obtained for each individual portfolio on 13/11/2014. 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 should be introduced unless the result of the model is actually zero).

		Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
100	Article 377 CRR	Regulatory Correlation Trading Model obtained for each individual portfolio on 14/11/2014. 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 should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
110	Article 377 CRR	Regulatory Correlation Trading Model obtained for each individual portfolio on 17/11/2014. 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 should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
120	Article 377 CRR	Regulatory Correlation Trading Model obtained for each individual portfolio on 18/11/2014. 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 should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
130	Article 377 CRR	Regulatory Correlation Trading Model obtained for each individual portfolio on 19/11/2014. 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 should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
140	Article 377 CRR	Regulatory Correlation Trading Model obtained for each individual portfolio on 20/11/2014. 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 should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio
150	Article 377 CRR	Regulatory Correlation Trading Model obtained for each individual portfolio on 21/11/2014. 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 should be introduced unless the result of the model is actually zero). Figures should be rounded to the nearest thousands of units and be reported in the Base Currency of the portfolio

6. IMM & CVA

To be completed following the Instructions for the SIGTB 2014 Portfolio Exercise.