Chapter 6

Commission Implementing Regulation (EU) 2016/2070

ANNEX III RESULTS SUPERVISORY BENCHMARKING PORTFOLIOS

Template number	Template code	Name of the template /group of templates
101	C 101.00	Details on exposures in Low Default Portfolios by counterparty
102	C 102.00	Details on exposures in Low Default Portfolios
103	C 103.00	Details on exposures in High Default Portfolios
104	C 104.00	Details for hypothetical transactions in Low Default Portfolios
105,01	C 105.01	Definition of internal models
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105,03	C 105.03	Mapping of internal models to countries

C 101.00 — Details on exposures in Low Default Portfolios by counterparty

Counterparty Code	Exposure class	Regulatory approach	Rating	Date of most recent rating of counterparty	PD	Default status	Original exposure pre conversion factors	Exposure after CRM substitution effects pre conversion factors	CCF	EAD	Collateral value	Hyp LGD senior unsecured without negative pledge	Hyp LGD senior unsecured with negative pledge	LGD	Maturity	RWA
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170

C 102.00 — Details on exposures in Low Default Portfolios

Portfolio ID	Exposure class	Regulatory approach	Number of obligors	Rating	PD	Default status	Original exposure pre conversion factors	Exposure after CRM substitution effects pre conversion factors	CCF	EAD	Collateral value	LGD	Maturity	Expected Loss	Provisions non-performing exposures	RWA	RWA Standardised
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170	180

C 103.00 — Details on exposures in High Default Portfolio

Portfolio ID	Exposure class	Regulatory approach	Number of obligors	Rating	PD	Default status	Original exposure pre conversion factors	Exposure after CRM substitution effects pre conversion factors	CCF	EAD	Collateral value	LGD	Maturity	Expected Loss amount	Provisions non-performing exposures	RWA	RWA Standardised	Default rate latest year	Default rate past 5 years	Loss rate latest year	Loss rate past 5 years	RWA *	RWA **
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170	180	190	200	210	220	230	240

C 104.00 — Details for hypothetical transactions in Low Default Portfolios

Transaction ID	Rating	PD	Original exposure pre conversion factors	CCF	Collateral value before haircut	Haircut	Collateral value after haircut	EAD	EAD unsecured	EAD secured	LGD	LGD unsecured	LGD secured	Maturity	RWA
010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160

C 105.01 — Definition of internal models

Intern al mod el ID	Model name	IRBA Risk para meter	EAD	EAD weighted aver age de fault rate for cal ibra tion	Case weighted aver age de fault rate for cal ibra tion	Long-run PD	Cure rate for de faulted assets	Recov ery rate of the fore closed assets for not cured de faults	Recov ery period of the fore closed assets for not cured de faults	Joint de cision	Consol idating super visor
010	020	030	040	050	060	070	080	090	100	110	120

C 105.02 — Mapping of internal models to portfolios

Portfolio ID	Internal model ID
010	020

C 105.03 — Mapping of internal models to countries

Internal model ID	Host supervisor
010	020