

Chapter 6

Commission Implementing Regulation (EU) 2016/2070

ANNEX VII RESULTS SUPERVISORY
BENCHMARKING PORTFOLIOS.
MARKET RISK

RESULTS BENCHMARKING PORTFOLIOS. MARKET RISK			
Template number	Template code	Name of the template /group of templates	Short name
INITIAL MARKET VALUATION			
106	C 106.00	INITIAL MARKET VALUATION AND EXCLUSION JUSTIFICATION	IMV
VaR AND sVaR NON-CTP			
107,1	C 107.01	DETAILS	VaR&SVaR 1
107,2	C 107.02	BASE CURRENCY RESULTS	VaR&SVaR 2
ONE YEAR PROFIT & LOSS VaR			
108	C 108.00	ONE-YEAR PROFIT & LOSS VaR	1Y P&L
INCREMENTAL RISK CHARGE			
109,1	C 109.01	IRC. DETAILS OF THE MODEL	IRC 1
109,2	C 109.02	IRC. DETAILS BY PORTFOLIO	IRC 2
109,3	C 109.03	IRC. AMOUNT BY PORTFOLIO/DATE	IRC 3
CORRELATION TRADING			
110,1	C 110.01	CT. DETAILS OF THE MODEL	CT 1
110,2	C 110.02	CT. DETAILS BY PORTFOLIO	CT 2
110,3	C 110.03	CT. AMOUNT BY PORTFOLIO/DATE	CT 3

C 106.00 — INITIAL MARKET VALUATION AND EXCLUSION JUSTIFICATION

Portfolio ID	Portfolio Modelled for Var + sVaR (YES/NO)	Portfolio Modelled for IRC (YES/NO)	Portfolio Modelled for Correlation Trading (YES/NO)	Rationale for Exclusion	Free text box	Initial Market Valuation
010	020	030	040	050	060	070

C 107.01 — VaR AND sVaR NON-CTP. DETAILS

		Option	Free text box
		010	020
VaR			
010	Methodology		
020	Liquidity Horizon		
030	Length of observation period		
040	Data Weighting		
050	Backtesting add-on		
060	Regulatory add-on		
sVaR			
070	Methodology		
080	Liquidity Horizon		
090	Regulatory add-on		

C 107.02 — VaR AND sVaR NON-CTP. BASE CURRENCY RESULTS

Date	VaR	sVaR	
010	020	030	
Portfolio			

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C 108.00 — ONE-YEAR PROFIT & LOSS VaR

Date	Daily P&L
010	020
Portfolio	

C 109.01 — IRC. DETAILS OF THE MODEL

		Option	Free text box
Row	Item	010	020
010	Number of modelling factors		
020	Source of LGDs		

C 109.02 — IRC. DETAILS BY PORTFOLIO

		Option	
Row	Item	010	
Portfolio			
010	Liquidity Horizon		
020	Source of PDs		
030	Source of transition matrices		

C 109.03 — IRC. AMOUNT BY PORTFOLIO/DATE

Date	IRC	
010	020	
Portfolio		

C 110.01 — CT. DETAILS OF THE MODEL

		Option	Free text box
Row	Item	010	020
010	Number of modelling factors		
020	Source of LGDs		

C 110.02 — CT. DETAILS BY PORTFOLIO

		Option	
Row	Item	010	
Portfolio			
010	Liquidity Horizon		
020	Source of PDs		
030	Source of transition matrices		

C 110.03 — CT. APR BY PORTFOLIO/DATE

Date	APR	
010	020	
Portfolio		