

Annex I Part 4

Credit risk mitigation

	Regulation (EU) No 575/2013	Provisions	Description	Information to be provided by the competent authority	
010		Date of the last update of the information in this template		30 June 2023	
020	Article 201(2)	Publication of the list of financial institutions that are eligible providers of unfunded credit protection or guiding criteria for identifying these financial institutions	Competent authorities shall publish and maintain the list of financial institutions that are eligible providers of unfunded credit protection under point (f) of Article 201(1) of Regulation (EU) No 575/2013 or the guiding criteria for identifying such eligible providers	List of the financial institutions or guiding criteria for their identification	Decision implementing the part of Regulation (EU) No 575/2013 pertaining to the valuation of assets and off-balance sheet items and the calculation of own funds and capital requirements (OG 160/2013, 140/2015, 113/2016, 87/2018, 53/2021 and 139/2022)
030		Description of the applicable prudential requirements	Competent authorities shall publish a description of the applicable prudential requirements together with the list of the eligible financial institutions or the guiding criteria for identifying these financial institutions	Description of the prudential requirements applied by the competent authority	Decision implementing the part of Regulation (EU) No 575/2013 pertaining to the valuation of assets and off-balance sheet items and the calculation of own funds and capital requirements (OG 160/2013, 140/2015, 113/2016, 87/2018, 53/2021 and 139/2022)
040	Article 227(2)(e)	Condition for applying a 0 % volatility adjustment	Under the Financial collateral Comprehensive Method institutions may apply a 0 % volatility adjustment provided that the transaction is settled in a settlement system proven for that type of transaction	Detailed description on how the competent authority considers the settlement system as a proven system	–
050	Article 227(2)(f)	Condition for applying a 0 % volatility adjustment	Under the Financial collateral Comprehensive Method institutions may apply a 0 % volatility adjustment provided that the documentation covering the agreement or transaction is standard market documentation for repurchase transactions or securities lending or borrowing transactions in the securities concerned	Specification of the documentation to be considered as standard market documentation	–
060	Article 229(1)	Valuation principles for immovable property collateral under the IRB approach	The immovable property may be valued by an independent valuer at or at less than the mortgage lending value in the Member States that have laid down rigorous criteria for the assessment of this mortgage lending value in statutory or regulatory provisions	Criteria set out in the national legislation for the assessment of the mortgage lending value	–