

# Single Rulebook Q&A

<b>Question ID</b>	2022_6663
<b>Status</b>	Final Q&A
<b>Legal act</b>	Regulation (EU) No 575/2013 (CRR)
<b>Topic</b>	Supervisory reporting - Liquidity (LCR, NSFR, AMM)
<b>Article</b>	415
<b>Paragraph</b>	3
<b>Subparagraph</b>	(b)
<b>COM Delegated or Implementing Acts/RTS/ITS/GLs/Recommendations</b>	Regulation (EU) 2021/451 - ITS on supervisory reporting of institutions
<b>Article/Paragraph</b>	Annex XIX (instructions), 1.4. Prices for Various Lengths of Funding (C 69.00) and 1.5. Roll-over of funding (C 70.00)
<b>Date of submission</b>	15/12/2022
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<b>Disclose name of institution / entity</b>	No
<b>Type of submitter</b>	Other
<b>Subject matter</b>	Reporting of deposits subject to a notice period for C 69.00 and C 70.00 purpose
<b>Question</b>	Following Q&A <a href="#">Q&amp;A 4574</a> (C 70.00) and <a href="#">Q&amp;A 5794</a> , some clarifications are needed concerning the amount to be reported in the C 69.00 for a deposit subject to a notice period. In our proposed answer, we use the terms of the Q&As and we specify the amounts we assume are expected for the 2 reports C 69.00 and C 70.00. Please, could you confirm if our interpretations are correct.
<b>Background on the question</b>	Following Q&As 4574 (C 70.00) and 5794, some clarifications are needed concerning the amount to be reported in the C 69.00 for a deposit subject to a notice period. In our proposed answer, we use the terms of the Q&As and we specify the amounts we assume are expected for the 2 reports C 69.00 and C 70.00. Please, could you confirm if our interpretations are correct.
<b>Final answer</b>	For the purpose of completing <b>supervisory reporting template C 69.00 (Prices for Various Lengths of Funding)</b> as laid down Annex XVIII of Regulation (EU) 2021/451 ('ITS on Supervisory Reporting') with respect to

open-maturity deposits subject to a notice period, institutions should consider the following:

The following deposits are not expected to be reported in this template as they do not constitute new funding obtained during the reporting period and still present at the end of the reporting as referred to in paragraph 1.4.1 of Annex XIX of the ITS on Supervisory Reporting:

- open-maturity deposits subject to a notice period that have been called before the reporting period and where the maturity date is after the reporting reference date;
- open-maturity deposits subject to a notice period that have been called before the reporting period and where the maturity date is before the reporting reference date; and
- open-maturity deposits subject to a notice period that have been called and that have matured during the reporting period.

The following deposits are expected to be reported and be considered under the maturity bucket corresponding to the duration of the notice period, also consistent with [EBA Q&A 5794](#):

- open-maturity deposits subject to a notice period that have not been called during the reporting period; and
- open-maturity deposits subject to a notice period that have been called during the reporting period but where the maturity date is after the reporting reference date.

Open-maturity deposits subject to a notice period that have been called before the reporting period but where the counterparty did not withdraw the money during the reporting period so that the funding has effectively been rolled-over shall be considered to represent new funding consistent with paragraph 1.4.10 of Annex XIX of the ITS on Supervisory Reporting.

For the purpose of completing **supervisory reporting template C 70.00 (Roll-over of Funding)** as laid down Annex XVIII of the ITS on Supervisory Reporting with respect to open-maturity deposits subject to a notice period, institutions should consider the following:

Open-maturity deposits subject to a notice period that have been called before the reporting period and where the maturity date is after the reporting reference date shall not be reported in this template as such structure does not relate to funds maturing or new funding obtained over the month preceding the reporting date as stipulated in paragraph 1.5.1 of Annex XIX of the ITS on Supervisory Reporting.

Open maturity deposits subject to a notice period that have been called before the reporting period and where the maturity date is before the

reporting reference date shall be reported once, namely under the column 'Maturing' under the parent category that reflects the duration of the notice period, consistent with [EBA Q&A 4574](#).

Open maturity deposits subject to a notice period that have not been called during the reporting period should be reported, for each day, under both columns 'Maturing' and 'Roll over' under the parent category that reflects the duration of the notice period, following [EBA Q&A 4574](#).

Open maturity deposits subject to a notice period that have been called during the reporting period but where the maturity date is after the reporting reference date shall not be reported in this template.

Open maturity deposits subject to a notice period that have been called and matured during the reporting period shall be reported as follows:

- before the call, the deposits shall be reported, for each day, under both columns 'Maturing' and 'Roll over' under the parent category that reflects the duration of the notice period.
- after the day when the deposits were called, the deposits will be reported only on the date where they mature and under the column 'Maturing' under the parent category that reflects the duration of the notice period.

Open-maturity deposits subject to a notice period that have been called before the reporting period but where the counterparty did not withdraw the money during the reporting period shall be reported under the column 'Maturing' under the parent category that reflects the duration of the notice period. Institutions should also report the following:

- where, following the non-withdrawal, the previous notice period shall apply, the deposits shall be reported as 'Roll over' under the parent category reflecting the duration of the notice period.
- where, following the non-withdrawal, the deposits are transformed into sight deposits, they shall be reported as such.

**Link**

[https://www.eba.europa.eu/single-rule-book-qa/qna/view/publicId/2022\\_6663](https://www.eba.europa.eu/single-rule-book-qa/qna/view/publicId/2022_6663)

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