

# Single Rulebook Q&A

<b>Question ID</b>	2013_397
<b>Status</b>	Final Q&A
<b>Legal act</b>	Regulation (EU) No 575/2013 (CRR)
<b>Topic</b>	Supervisory reporting - Leverage ratio
<b>Article</b>	430 (1)
<b>Paragraph</b>	-
<b>Subparagraph</b>	-
<b>COM Delegated or Implementing Acts/RTS/ITS/GLs/Recommendations</b>	Regulation (EU) No 680/2014 - ITS on supervisory reporting of institutions (repealed)
<b>Article/Paragraph</b>	Annex XI 5 C40.00 (r60;c70)
<b>Date of submission</b>	16/10/2013
<b>Published as Final Q&amp;A</b>	28/03/2014
<b>Disclose name of institution / entity</b>	No
<b>Type of submitter</b>	Credit institution
<b>Subject matter</b>	Alternative treatment of the exposure measure: Notional amount
<b>Question</b>	Is the scope of products limited to the scope for calculation of credit equivalent (without FX contracts < 14 days, without future, written options,... ) or not?
<b>Background on the question</b>	How can we maintain coherence of the line as there are values sourcing from Credit Risk and Finance with different scopes?
<b>Final answer</b>	<p>According to the description in Section 5 of Annex XI of the <a href="#">Regulation (EU) No 680/2014</a> <del>13 ITS on supervisory reporting of institutions</del><del>Draft ITS on Supervisory reporting</del>, the cell {C40.00, r060, c070} provides the notional amount of the contracts listed in Annex II of the Regulation (EU) No. 575/2013 (CRR) i.e. without any exception related to maturity or other circumstances.</p> <p><i>*As of 1/8/2014 the content of this answer was modified to reflect the publication of the final ITS on supervisory reporting of institutions in the Official Journal of the European Union. As a result, the references to the ITS</i></p>

	<i>were updated and the disclaimer deleted. For reasons of transparency, revisions are highlighted in track changes.</i>
<b>Link</b>	<a href="https://www.eba.europa.eu/single-rule-book-qa/-/qna/view/publicId/2013_397">https://www.eba.europa.eu/single-rule-book-qa/-/qna/view/publicId/2013_397</a>

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