

Single Rulebook Q&A

Question ID	2014_826
Status	Final Q&A
Legal act	Regulation (EU) No 575/2013 (CRR)
Topic	Supervisory reporting - COREP (incl. IP Losses)
Article	99
Paragraph	-
Subparagraph	-
COM Delegated or Implementing Acts/RTS/ITS/GLs/Recommendations	Regulation (EU) No 680/2014 - ITS on supervisory reporting of institutions (repealed)
Article/Paragraph	C18
Date of submission	10/02/2014
Published as Final Q&A	05/09/2014
Disclose name of institution / entity	Yes
Name of institution / submitter	INVOKE
Country of incorporation / residence	FRANCE
Type of submitter	Consultancy firm
Subject matter	Inconsistency between taxonomy and ITS - MKR SA TDI
Question	<p>In the taxonomy it seems that the following cells may be fed for all exposures classes (In the taxonomy the facts are "open" for the cells of the following rows) : - row 325 column 610 - row 330 column 610 Bu tin the same time for those cells, the ITS clearly says that " It shall only be reported on Total level of the MKR SA TDI ". So based on the ITS some of our customers do not want to give a split by currency for those cells. => May you confirm if the EBA expects or not to receive a breakdown by currency for the following cells? => Do you thing that the ITS or the taxonomy will be updated accordingly?</p>
Background on the question	<p>325 Own funds requirement for securitisation instruments Total own funds requirements reported in column 610 of template MKR SA SEC. It shall only be reported on Total level of the MKR SA TDI. 330 Own funds requirement for the correlation trading portfolio Total own funds requirements reported</p>

	in column 450 of template MKR SA CTP. It shall only be reported on Total level of the MKR SA TDI.
Final answer	<p>According to the instructions in Annex II of Regulation (EU) No 680/2014 13 ITS on Supervisory Reporting of institutions for the rows 325 and 330 / column 060 of C 18.00 Template (MKR SA TDI), no breakdown by currency is required for these cells as the data has to be reported on the Total level of the template.</p> <p>The DPM and taxonomy will be amended to close the facts corresponding to these data points.</p>
Link	https://www.eba.europa.eu/single-rule-book-qa/-/qna/view/publicId/2014_826

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