

~~ANNEX XXI~~

ANNEX XIX (compared to December 2013 publication)

**INSTRUCTIONS FOR COMPLETING THE ADDITIONAL MONITORING TOOLS  
TEMPLATE OF ANNEX ~~XXXVIII~~**

1. Additional Monitoring Tools

1.1. General ~~remarks~~

1. ~~The summary templates contained in Annex XX is designed~~In order to monitor an institution's liquidity risk that falls outside of the scope of the reports on Liquidity Coverage and Stable Funding, institutions shall complete the template in Annex XVIII in accordance with the instructions in this Annex.
2. Total funding shall be all financial liabilities other than derivatives and short positions;
3. Funding with open maturity including on sight deposits shall be considered as maturing overnight.
4. Original maturity shall represent the time between the date of origination and the date of maturity of funding. The date of the maturity of the funding shall be determined in accordance with paragraph 12 of Annex XXIII. This- means that in case optionality as in paragraph 13 of Annex 2 applies, that the original maturity of a funding item can be shorter than the time it has existed at the reporting reference date.
5. Residual maturity shall represent the time between the end of the reporting period and the date of maturity of funding. The date of the maturity of the funding shall be determined in accordance with paragraph 12 of Annex XXIII.
6. For the purposes of calculating the original or residual weighted average maturity, deposits maturing overnight shall be considered to have a 1 day maturity.
7. For the purposes of calculating the original and residual maturity, where there is funding with a notice period or a cancellation or early withdrawal clause for the institution's counterparty, a withdrawal at the first possible date shall be assumed.
8. For perpetual liabilities, except where subject to optionality as referred to in paragraph 12 of Annex XXIII, a fixed 20 years original and residual maturity shall be assumed.
9. For calculating the threshold according to reporting templates C 67.00 and C 68.00 by significant currency, institutions shall use a threshold of 1 % of total liabilities in all currencies.

## 1.2. Concentration of funding by counterparty (C 67.00)

- ~~1. This template seeks~~In order to collect information about the reporting institutions' concentration of funding by counterparty.
- ~~2.1. For in template C 67.00, institutions shall apply the purpose of completing instructions contained in this template: section.~~
- ~~3.2.~~ Institutions shall report the top ten largest counterparties or a group of connected clients according to Article 4 (39) of Regulation (EU) No 575/2013 ~~[CRR]~~ from which funding obtained from each counterparty exceeds a threshold of 1% of total liabilities in the sublines of section 1 of the template. ~~Thus,~~ The counterparty reported in item 1.01 shall be the largest amount of funding received from one counterparty which is above the 1% threshold as at the reporting date; item 1.02 shall be the second largest above the 1% threshold; and so on.
3. Where a client belongs to several groups of connected clients, it shall be reported only once in the group with the higher amount of funding.
4. Institutions shall report the total of all other remaining liabilities funding in section 2.
5. The totals of section 1 and section 2 shall equal an institution's total liabilities funding as per its balance sheet reported under the financial reporting framework (FINREP).
6. For each counterparty, institutions shall ~~record~~report all of the following components: columns 010 to 080.
  - ~~a) counterparty name;~~
  - ~~b) LEI code;~~
  - ~~c) counterparty sector;~~
  - ~~d) residence of the counterparty;~~
  - ~~e) product type;~~
  - ~~f) amount received;~~
  - ~~g) weighted average initial maturity; and~~
  - ~~h) weighted average residual maturity~~

~~These components are explained in more detail in the table below.~~
- ~~7.~~ Where funding is obtained in more than one product type, the type reported shall be the product in which the largest proportion of funding was obtained. ~~Separate information shall be reported to the competent authority explaining the breakdown of funding received for the top 5 products by product type.~~
- ~~8.7.~~ Identification of the underlying holder of securities may be undertaken on a best efforts basis. Where an institution has information concerning the holder of securities ~~(i.e. is by way of being the custodian bank),~~ it ~~should~~shall consider that amount for reporting the concentration of counterparties. ~~When~~are there is no information available on the holder of the securities, the corresponding amount does not have to be reported.

~~4. Instructions concerning specific columns:~~

<u>Column</u>	<u>Legal references and instructions</u>
010	<p><del><b>Counterparty Name</b></del></p> <p><del>The name of each counterparty from which funding obtained exceeds 1% of total liabilities shall be recorded in column 010 in descending order, that is, in order of size of funding obtained.</del></p> <p><del>The counterparty name recorded shall be the legal entity title of the company from which the funding is derived including any company type references such as SA (<i>Société anonyme</i> in France), Plc. (public limited company in the UK), or AG (<i>Aktiengesellschaft</i> in Germany).</del></p>

8. Instructions concerning specific columns:

<u>Column</u>	<u>Legal references and instructions</u>
010	<p><b>Counterparty Name</b></p> <p>The name of each counterparty from which funding obtained exceeds 1% of total liabilities shall be recorded in column 010 in descending order, that is, in order of the size of funding obtained.</p> <p>The counterparty name recorded shall be the full name of the legal entity from which the funding is derived including any references to the company type in accordance with the national company law.</p>
020	<p><b>LEI Code</b></p> <p>The legal entity identifier code of the counterparty.</p>
030	<p><b>Counterparty Sector</b></p> <p>One sector shall be allocated to <u>every</u> counterparty on the basis of FINREP economic sector classes:</p> <p>(i) Central Banks; (ii) General Governments; (iii) Credit institutions; (iv) Other financial corporations; (v) Non-financial corporations; (vi) households.</p> <p>For groups of connected clients, no sector shall be reported.</p>
040	<p><b>Residence of Counterparty</b></p> <p>ISO code 3166-1-alpha-2 of the country of incorporation of the counterparty shall be used <del>(including pseudo-ISO codes for international organisations, available in the last edition of the Eurostat's "Balance of Payments Vademecum")</del>.</p> <p>For groups of connected clients, no country shall be reported.</p>

050	<p><b><u>Product Type</u></b></p> <p>Counterparties reported in column 010 shall be assigned a product type, corresponding to the product issued in which the funding was received <del>(or in which the largest proportion of funding was received for mixed product types)</del>, using the following codes indicated in bold:</p> <p><b>UWF</b> (unsecured wholesale funding obtained from financial customers including interbank money)</p> <p><b>UWNF</b> (unsecured wholesale funding obtained from non-financial customers)</p> <p><b>REPO</b> (funding obtained from repurchase agreements as defined in Article 4 (1) (82) of <del>CRR</del><a href="#">Regulation (EU) No 575/2013</a>)</p> <p><b>CB</b> (funding obtained from covered bond issuance as defined in Article 129(4) or (5) of <del>CRR</del><a href="#">ORRegulation (EU) No 575/2013</a> or Article 52(4) of Directive 2009/65/EC)</p> <p><b>ABS</b> (funding obtained from asset backed security issuance including asset backed commercial paper)</p> <p><b>IGCP</b> (funding obtained from intragroup counterparties)</p> <p><a href="#">OSWF (other secured wholesale funding)</a></p> <p><a href="#">OFF (other funding products, e.g. retail funding)</a></p>
060	<p><b><u>Amount Received</u></b></p> <p>The total amount of funding received from counterparties reported in column 010 shall be recorded in column 060 <del>and institutions shall report carrying amounts therein.</del></p>
070	<p><b><u>Weighted average <del>initial</del>original maturity</u></b></p> <p>For the amount of funding received reported in column 060, from the counterparty reported in column 010, a weighted average <del>initial</del>original maturity (in days) for that funding shall be recorded in column 070.</p> <p>Weighted average <del>initial</del>original maturity is the average <del>initial</del>original maturity (in days) of the funding received from that counterparty based on the size of different amounts of funding received to total funding received.</p> <p><del>For example:</del></p> <ol style="list-style-type: none"> <li><del>1. — €1 billion received from counterparty A with an initial maturity of 180 days.</del></li> <li><del>2. — €0.5 billion received from counterparty A with an initial maturity of 360 days.</del></li> </ol> <p><del>Weighted average initial maturity = (€1 billion/€1.5 billion) * 180 days + (€0.5 billion/€1.5 billion) * 360 days</del></p> <p><del>Weighted average initial maturity = 240 days</del></p>

080	<p><b><u>Weighted average residual maturity</u></b></p> <p>For the amount of funding received reported in column 060, from the counterparty reported in column 010, a weighted average residual maturity <del>(<u>x</u> in days)<sub>2</sub></del> for that funding shall be recorded in column 080.</p> <p>Weighted average residual maturity is the average maturity <del>(<u>x</u> in days)<sub>2</sub></del> of the funding received from that counterparty left based on the size of different amounts of funding received to total funding received.</p> <p><del>For example:</del></p> <ul style="list-style-type: none"> <li><del>• <u>€1 billion received from counterparty A with 60 days residual maturity left.</u></del></li> <li><del>• <u>€0.5 billion received from counterparty A with 180 days residual maturity left.</u></del></li> </ul> <p><del>Weighted average residual maturity = (<u>€1 billion/€1.5 billion</u>) * 60 days + (<u>€0.5 billion/€1.5 billion</u>) * 180 days</del></p> <p><del>Weighted average residual maturity = 100 days</del></p>
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### 1.3. Concentration of funding by product type (C 68.00)

~~2.1.~~ This template seeks to collect information about the reporting institutions' concentration of funding by product type, broken down into the following funding types:

#### ~~3.2.~~ Retail funding:

- (a) ~~of which~~ sight deposits;
- (b) ~~Fixed of which~~ term deposits ~~less or equal than~~ not withdrawable within the following 30 days;
- (c) ~~Fixed of which~~ term deposits ~~greater than~~ withdrawable within the following 30 days;
  - ~~(i) With a penalty for early withdrawal significantly greater than the loss of interest;~~
  - ~~(ii) Without a penalty for early withdrawal which is significantly greater than the loss of interest;~~
- (d) ~~of which~~ savings accounts: with either of the following characteristics:
  - (i) with a notice period for withdrawal greater than 30 days;
  - (ii) without a notice period for withdrawal which is greater than 30 days<sub>2</sub>;

#### ~~4.3. 2.~~ Wholesale funding: shall be considered to consist of any of the following:

- (a) unsecured wholesale funding;
  - (i) of which loans and deposits from financial customers;
  - (ii) of which loans and deposits from non-financial customers;
  - (iii) of which loans and deposits from intra-group entities;

- (b) secured wholesale funding;
  - (i) of which ~~repurchase agreements~~ Securities Financing Transactions;
  - (ii) of which covered bond issuances;
  - (iii) of which asset backed security issuances;
  - (iv) of which loans and deposits from intra-group entities.

Wholesale funding from intra-group entities for rows 2.1.3 and 2.2.4 shall only be reported on a solo basis.

Funding from central banks shall be excluded from items 2.1.1 and 2.1.2.

~~5.4.~~ For the purpose of completing this template institutions shall report the total amount of funding received from each product category, which exceeds a threshold of 1% of total liabilities.

~~6.5.~~ For each product type, institutions shall ~~record~~ report all of the following components: columns 010 to 050.

- (a) ~~— The 1% of total amount received;~~
- (b) ~~— amount covered by a Deposit Guarantee Scheme according to liabilities threshold shall be used to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country;~~
- (c) ~~— amount not covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country;~~
- (d) ~~— weighted average initial maturity; and~~
- (e) ~~— weighted average residual maturity.~~

~~These components are explained in more detail in the table below.~~

~~For the purpose of determining~~ determine those product types from which funding has been obtained is greater than in accordance with the following:

- (a) ~~the 1% of total liabilities threshold;~~ shall be applied for the currency is irrelevant product types referred to in all of the following rows: 1.1- 'Sight deposit'; 1.2 'Term deposits not withdrawable within the next 30 days'; 1.3 'Term deposits within the next 30 days'; 1.4 'Saving accounts'; 2.1 'Unsecured wholesale funding'; 2.2 'Secured wholesale funding';

9.1. Instructions concerning specific columns:

Column	Legal references and instructions
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(b) with regard to the calculation of the 1-% of total liabilities threshold for row 1.4 'Saving accounts' the threshold shall apply on the sum of 1.4.1 and 1.4.2.;

(c) for rows 1. 'Retail Funding' and 2. 'Wholesale Funding' the 1% of total liabilities threshold applies on aggregated level only.

6. Instructions concerning specific columns:

<u>Column</u>	<u>Legal references and instructions</u>
010	<p><b><u>Total amount received</u></b></p> <p><del>Total amount of funding received for each of the product categories listed in the “Product name” column shall be reported in column 010 of the template in one combined reporting currency.</del></p>
020	<p><b><u>Amount covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country</u></b></p> <p><del>Of the total amount of funding received for each of the product categories listed in the “Product name” column reported in column 010, the amount which is covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country.</del></p> <p><del>Note: the amounts reported in column 020 and column 030, for each of the product categories listed in the “Product name” column, shall be equal to the total amount received reported in column 010.</del></p>
030	<p><b><u>Amount not covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country</u></b></p> <p><del>Of the total amount of funding received for each of the product categories listed in the “Product name” column reported in column 010, the amount which is <u>not</u> covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country.</del></p> <p><del>Note: the amounts reported in column 020 and column 030, for each of the product categories listed in the “Product name” column, shall be equal to the total amount received reported in column 010.</del></p>
040	<p><b><u>Weighted average initial maturity</u></b></p> <p><del>For the amount of funding received reported in column 010, from the product categories listed in the “Product name” column, a weighted average initial maturity (in days) for that funding shall be recorded in column 040.</del></p> <p><del>Weighted average initial maturity is the average initial maturity (in days) of the funding received from each and every counterparty as a result of the issuance of a specified product, to total funding received from the issuance of that product.</del></p> <p><del>For example:</del></p> <ol style="list-style-type: none"> <li><del>1.—€1 billion received from counterparty A as a result of issuing product X with an initial maturity of 180 days.</del></li> <li><del>2.—€0.5 billion received from counterparty B as a result of issuing product X with an initial maturity of 360 days.</del></li> </ol> <p><del>Weighted average initial maturity = (€1 billion/€1.5 billion) * 180 days + (€0.5 billion/€1.5 billion) * 360 days</del></p> <p><del>Weighted average initial maturity = 240 days</del></p>

<p><u>050</u></p>	<p><b><u>Weighted average residual maturity</u></b></p> <p><del>For the amount of funding received reported in column 010, from the product categories listed in the “Product name” column, a weighted average residual maturity (in days) for that funding shall be recorded in column 050.</del></p> <p><del>Weighted average residual maturity is the average maturity (in days) left on the funding received from each and every counterparty as a result of the issuance of a specified product, to total funding received from the issuance of that product.</del></p> <p><del>For example:</del></p> <ol style="list-style-type: none"> <li><del>1. €1 billion received from counterparty A as a result of issuing product X with 60 days residual maturity left.</del></li> <li><del>2. €0.5 billion received from counterparty B as a result of issuing product X with 180 days residual maturity left.</del></li> </ol> <p><del>Weighted average residual maturity = (€1 billion/€1.5 billion) * 60 days + (€0.5 billion/€1.5 billion) * 180 days</del></p> <p><del>Weighted average residual maturity = 100 days</del></p>
<p><u>010</u></p>	<p><b><u>Carrying amount received</u></b></p> <p><del>Carrying amount of funding received for each of the product categories listed in the ‘Product name’ column shall be reported in column 010 of the template</del></p>
<p><u>020</u></p>	<p><b><u>Amount covered by a Deposit Guarantee Scheme according to Directive 2014/ 49/ EU or an equivalent deposit guarantee scheme in a third country</u></b></p> <p><del>Of the total amount of funding received for each of the product categories listed in the ‘Product name’ column reported in column 010, the amount which is covered by a Deposit Guarantee Scheme according to Directive 2014/ 49/ EU or an equivalent deposit guarantee scheme in a third country.</del></p> <p><del>Note: the amounts reported in column 020 and column 030, for each of the product categories listed in the ‘Product name’ column, shall be equal to the total amount received reported in column 010.</del></p>
<p><u>030</u></p>	<p><b><u>Amount not covered by a Deposit Guarantee Scheme according to Directive 2014/ 49/ EU or an equivalent deposit guarantee scheme in a third country</u></b></p> <p><del>Of the total amount of funding received for each of the product categories listed in the ‘Product name’ column reported in column 010, the amount which is not covered by a Deposit Guarantee Scheme according to Directive 2014/ 49/ EU or an equivalent deposit guarantee scheme in a third country.</del></p> <p><del>Note: the amounts reported in column 020 and column 030, for each of the product categories listed in the ‘Product name’ column, shall be equal to the total amount received reported in column 010.</del></p>



040	<p><b><u>Weighted average original maturity</u></b></p> <p><u>For the amount of funding received reported in column 010, from the product categories listed in the ‘Product name’ column, a weighted average original maturity (in days) for that funding shall be recorded in column 040.</u></p> <p><u>Weighted average original maturity is the average original maturity (in days) of the funding received from each and every counterparty as a result of the issuance of a specified product, to total funding received from the issuance of that product.</u></p>
050	<p><b><u>Weighted average residual maturity</u></b></p> <p><u>For the amount of funding received reported in column 010, from the product categories listed in the ‘Product name’ column, a weighted average residual maturity (in days) for that funding shall be recorded in column 050.</u></p> <p><u>Weighted average residual maturity is the average maturity (in days) left on the funding received from each and every counterparty as a result of the issuance of a specified product, to total funding received from the issuance of that product.</u></p>

#### 1.4. Prices for Various Lengths of Funding (C 69.00)

1. ~~This template seeks~~In order to collect information in template C 69.00 about the average transaction volume and prices paid by institutions for funding ~~with~~obtained during the reporting period and still present at the end of the reporting period, institutions shall report in accordance with all of the following original maturities as follows:
  - (a) ~~Overnight~~ (~~overnight~~ in columns 010 and 020);
  - (b) greater than overnight and less than or equal to 1 week (columns 030 and 040)
  - (c) greater than 1 week and less than or equal to 1 month (~~in~~ columns 050 and 060);
  - (d) greater than 1 month and less than or equal to 3 months (~~in~~ columns 070 and 080);
  - (e) greater than 3 months and less than or equal to 6 months (~~in~~ columns 090 and 100);
  - (f) greater than 6 months and less than or equal to 1 year (~~in~~ columns 110 and 120);
  - (g) greater than 1 year and less than or equal to 2 years (~~in~~ columns 130 and 140);
  - (h) greater than 2 years and less than or equal to 5 years (~~in~~ columns 150 and 160);

- (i) greater than 5 years and less than or equal to 10 years ~~(in columns 170 and 180).~~
2. For the purpose of determining the maturity of funding obtained, institutions shall ignore the period between trade date and settlement date, e.g. a three month liability settling in two weeks' time shall be reported in the 3 months maturity (columns 070 and 080).
  3. The spread reported in the left hand column of each time bucket shall be one of the following:
    - (a) the spread payable by the firm for liabilities less than or equal to one year, if they were to have been swapped to the benchmark overnight index for the appropriate currency no later than close of business on the day of the transaction;
    - (b) the spread payable by the firm at issuance for liabilities greater than one year, were they to be swapped to the relevant benchmark ~~overnight~~ index for the appropriate currency which is three month EURIBOR for EUR or LIBOR for GBP and USD, no later than close of business on the day of the transaction.
  4. Spreads shall be reported in basis points (with a negative sign in case the new funding is cheaper than under the relevant benchmark rate) ~~(bp)~~ and calculated on a weighted average basis. ~~For example:~~
    1. ~~€1 billion of funding received or offered by counterparty A with a spread 200 bp above the prevailing EURIBOR rate.~~
    2. ~~€0.5 billion of funding received or offered by counterparty B with a spread 150 bp above the prevailing EURIBOR rate.~~

~~Weighted average spread = (€1 billion/€1.5 billion) \* 200 bp + (€0.5 billion/€1.5 billion) \* 150 bp~~

~~Weighted average spread = 183 bp~~
  5. For the purposes of calculating the average spread payable, institutions shall calculate the total cost in the currency of issue ignoring any FX swap, but include any premium or discount and fees payable or receivable, taking as a basis the term of any theoretical or actual interest rate swap matching the term of the liability. The spread is the liability rate minus the swap rate.
  6. ~~The net~~ amount of funding obtained for the funding categories listed in the “‘Item?’” column shall be reported in the ‘volume’ column of the applicable time bucket. ~~For example, for~~
  7. In the column ‘volume’ institutions shall provide the amounts representing the carrying amount of the new funding obtained in point 4 above, the applicable time bucket according to original maturity.
  8. Institutions shall only report on-balance sheet items. An off-balance sheet commitment provided to the institution shall only be reported in C69.00 after a drawdown. In the case of a drawdown, by way of derogation from paragraphs 1 and 7, the volume to be reported shall be the maximum amount drawn in the reporting period, and by way of derogation from paragraph 4 institutions shall report the spread applicable on the day in which the maximum amount drawn occurs. Where the drawdown cannot be rolled-over at the discretion of the institution, the actual maturity of the drawdown shall be reported. Where the institution has already drawn on the facility at the end of the previous reporting period, where the institution increases the usage of the facility, only the additional amount drawn shall be reported.

9. Deposits placed by retail customers shall consist of the deposits as defined by Article 3(8) Delegated Regulation No 2015/61.

~~6.10.~~ By way of derogation to paragraph 3, for funding that has rolled-over during the reporting period the highest spread that has applied to this ~~would be €1,500,000~~ funding during the reporting period shall be reported. For the purposes of C69.00, funding that rolled-over and is still there at the end of the reporting period shall be considered to represent new funding.

11. By way of derogation from the rest of section 1.4, the volume and spread of sight deposits shall only be reported where the depositor did not have a sight deposit in the preceding reporting period. In that case, by way of derogation to the spread calculation for rolled-over funding referred to in paragraph 10, the spread shall be that of the end of the period.

~~7.12.~~ Where there is nothing to report, cells relating to spreads shall be left empty.

~~8.13.~~ Instructions concerning specific rows:

Row	Legal references and instructions
010	<p><b><u>1 Total Funding</u></b></p> <p>Total volume and weighted average spread of all funding <u>shall be</u> obtained for <u>all of</u> the following lengths <u>of time in accordance as follows</u>:</p> <ul style="list-style-type: none"> <li>(a) overnight <del>(in</del> columns 010 and 020);</li> <li>(b) <u>greater than overnight and less than or equal to</u> 1 week <del>(in</del> columns 030 and 040);</li> <li>(c) <u>greater than 1 week and less than or equal to</u> 1 month <del>(in</del> columns 050 and 060);</li> <li>(d) <u>greater than 1 month and less than or equal to</u> 3 months <del>(in</del> columns 070 and 080);</li> <li>(e) <u>greater than 3 months and less than or equal to</u> 6 months <del>(in</del> columns 090 and 100);</li> <li>(f) <u>greater than 6 months and less than or equal to</u> 1 year <del>(in</del> columns 110 and 120);</li> <li>(g) <u>greater than 1 year and less than or equal to</u> 2 years <del>(in</del> columns 130 and 140);</li> <li>(h) <u>greater than 2 years and less than or equal to</u> 5 years <del>(in</del> columns 150 and 160);</li> <li>(i) <u>greater than 5 years and less than or equal to</u> 10 years <del>(in</del> columns 170 and 180);</li> </ul>
020	<p><b><u>1.1 of which: Retail funding deposits</u></b></p> <p>Of the total funding reported in item 1, the total volume and weighted average spread of retail <del>deposits-funding</del> obtained.</p>
030	<p><b><u>1.2 of which: Unsecured wholesale deposits funding</u></b></p> <p>Of the total funding in item 1, the total volume and weighted average spread of unsecured wholesale <del>deposits-funding</del> obtained</p>
040	<p><b><u>1.3 of which: Secured funding</u></b></p>

	Of the total funding reported in item 1, the total volume and weighted average spread of secured funding obtained.
050	<b><u>1.4 of which: Senior unsecured securities</u></b> Of the total funding reported in item 1, the total volume and weighted average spread of senior unsecured securities obtained.
060	<b><u>1.5 of which: Covered bonds</u></b> Of the total funding reported in item 1, the total volume and weighted average spread of all covered bond issuance encumbering the institutions own assets.
070	<b><u>1.6 of which: Asset backed securities including ABCP</u></b> Of the total funding reported in item 1, the total volume and weighted average spread of asset backed securities issued including asset backed commercial paper.

#### 1.5. Roll-over of funding (C 70.00)

1. This template seeks to collect information about the volume of funds maturing and new funding obtained i.e. 'roll-over of funding' on a daily basis over ~~a monthly time horizon~~the month preceding the reporting date.
2. Institutions shall report the funding they have maturing in all of the following time buckets in accordance with the following:
  - (a) overnight ~~(in columns 010 to 040)~~;
  - (b) between 1 day and 7 days ~~(in columns 050 to 080)~~;
  - (c) between 7 days and 14 days ~~(in columns 090 to 120)~~;
  - (d) between 14 days and 1 month ~~(in columns 130 to 160)~~;
  - (e) between 1 month and 3 months ~~(in columns 170 to 200)~~;
  - (f) between 3 months and 6 months ~~(in columns 210 to 240)~~;
  - (g) ~~Maturing~~ greater than 6 months ~~(in columns 250 to 280)~~.
3. For each time bucket as described in point 2 above, the amount maturing shall be reported in the left-hand column, the amount funds rolled over shall be reported in the "Roll over" column, new funds obtained shall be reported in the "New Funds" column and the net difference ~~(i.e. between new funds + on the one hand and roll over -minus maturing)~~ funds on the other shall be reported in the right-hand column. Data shall be reported by time buckets according to the original maturity.
4. Total net cashflows shall be reported in column 290 and shall equal the sum of all 'Net' columns ~~(i.e. number 040+, 080+, 120+, 160+, 200+, 240+ and 280)~~.
5. The average term of funding ~~(in days)~~ for maturing term funds shall be reported in column 300.

6. The average term of funding ~~(in days)~~, of funds rolled over shall be reported in column 310
7. The average term of funding ~~(in days)~~, for new term funds shall be reported in column 320.
8. The 'average term' 'Maturing' amount shall comprise all liabilities that were contractually withdrawable by the provider of the funding (or due on the relevant day in days) for the total reporting period. It shall always be reported with a positive sign.
9. The 'Roll-over' amount shall comprise the maturing amount as defined above under paragraphs 2 and 3 that remains with the institution on the relevant day of the reporting period. It shall always be reported with a positive sign. Where the maturity of the funding profile has changed due to the roll-over event, the 'roll-over' amount shall be reported in a time bucket according to the new maturity.
10. The 'New funds' amount shall comprise actual inflows of funding on the relevant day in the reporting period. It shall always be reported with a positive sign.
- 8.11. The 'Net' amount shall be considered as a change of funding within a particular original maturity time band on the relevant day of the reporting period, and shall be calculated by adding in the 'net' column 330 the new funds plus the roll over funds minus the maturing funds.
- 9.12. Instructions concerning specific rows:

Column	Legal references and instructions
010 to 040	<p><b><u>Overnight</u></b></p> <p>The total amount of funding maturing on <del>a daily basis</del> <u>the relevant day of the reporting period with an overnight original maturity</u> shall be reported in column <del>010</del> <u>010</u> of line item 1.1-1.31. For months with less than 31 days <u>as well as for weekends</u>, irrelevant lines shall <del>be left</del> <u>be left</u> empty.</p> <p>The total amount of funding rolled-over on <del>a daily basis</del> <u>the relevant day of the reporting period with an overnight original maturity</u> shall be reported in column 020 of line item 1.1-1.31.</p> <p>The total amount of new funding obtained on <del>a daily basis</del> <u>the relevant day of the reporting period with an overnight original maturity</u> shall be reported in column 030 of line item 1.1-1.31.</p> <p>The net difference between, <u>on the one hand</u>, maturing daily funding and, <u>on the other hand, roll-overs plus</u> new daily funding obtained shall be reported in column 040 of line item 1.1-1.31.</p>
050 to 080	<p><b><u>&gt; 1 day ≤ 7 days</u></b></p> <p>The total amount of funding maturing <u>on the relevant day of the reporting period with an original maturity</u> between one day and one week shall be reported in column 050 of line item 1.1-1.31. For months with less than 31 days <u>as well as for weekends</u>, irrelevant lines shall be left empty.</p> <p>The total amount of funding rolled-over on <del>a daily basis</del> <u>the relevant day of the reporting period with an original maturity between one day and one week</u> shall be reported in column 060 of line item 1.1-1.31.</p> <p>The total amount of new funding obtained <del>for a duration</del> <u>on the relevant day of the</u></p>

	<p><u>reporting period with an original maturity</u> between one day and one week shall be reported in column 70 of line item 1.1-1.31.</p> <p>The net difference between, <u>on the one hand</u>, maturing funding and, <u>on the other hand</u>, <u>roll-overs plus</u> new funding obtained shall be reported in column 080 of line item 1.1-1.31.</p>
090 to 120	<p><b><u>&gt;7days ≤ 14 days</u></b></p> <p>The total amount of funding maturing <u>on the relevant day of the reporting period with an original maturity</u> between one week and two weeks shall be reported in column 090 of line item 1.1-1.31. For months with less than 31 days <u>as well as for weekends</u>, irrelevant lines shall be left empty.</p> <p>The total amount of funding rolled-over on <del>a daily basis</del> <u>the relevant day of the reporting period with an original maturity between one week and two weeks</u> shall be reported in column 100 of line item 1.1-1.31.</p> <p>The total amount of new funding obtained <del>for a duration</del> <u>on the relevant day of the reporting period with an original maturity</u> between one week and two weeks shall be reported in column 110 of line item 1.1-1.31.</p> <p>The net difference between, <u>on the one hand</u>, maturing funding and, <u>on the other hand</u>, <u>roll-overs plus</u> new funding obtained shall be reported in column 120 of line item 1.1-1.31.</p>
130 to 160	<p><b><u>&gt;14 days ≤ 1 month</u></b></p> <p>The total amount of funding maturing <u>on the relevant day of the reporting period with an original maturity</u> between two weeks and one month shall be reported in column 130 of line item 1.1-1.31. For months with less than 31 days <u>as well as for weekends</u>, irrelevant lines shall be left empty.</p> <p>The total amount of funding rolled-over on <del>a daily basis</del> <u>the relevant day of the reporting period with an original maturity between two weeks and one month</u> shall be reported in column 140 of line item 1.1-1.31.</p> <p>The total amount of new funding obtained <del>for a duration</del> <u>on the relevant day of the reporting period with an original maturity</u> between two weeks and one month shall be reported in column 150 of line item 1.1-1.31.</p> <p>The net difference between, <u>on the one hand</u>, maturing funding and, <u>on the other hand</u>, <u>roll-overs plus</u> new funding obtained shall be reported in column 160 of line item 1.1-1.31.</p>
170 to 200	<p><b><u>&gt;1 Month ≤ 3 Months</u></b></p> <p>The total amount of funding maturing <u>on the relevant day of the reporting period with an original maturity</u> between one month and three months shall be reported in column 170 of line item 1.1-1.31. For months with less than 31 days <u>as well as for weekends</u>, irrelevant lines shall be left empty.</p> <p>The total amount of funding rolled-over on <del>a daily basis</del> <u>the relevant day of the reporting period with an original maturity between one month and three months</u> shall be reported in column 180 of line item 1.1-1.31.</p> <p>The total amount of new funding obtained <del>for a duration</del> <u>on the relevant day of the reporting period with an original maturity</u> between one month and three months shall be reported in column 190 of line item 1.1-1.31.</p> <p>The net difference between, <u>on the one hand</u>, maturing funding and, <u>on the other hand</u>,</p>

	<p><u>roll-overs plus</u> new funding obtained shall be reported in column 200 of line item 1.1-1.31.</p>
210 to 240	<p><b>&gt;3 Months ≤ 6 Months</b></p> <p>The total amount of funding maturing <u>on the relevant day of the reporting period with an original maturity</u> between three months and six months shall be reported in column 210 of line item 1.1-1.31. For months with less than 31 days <u>as well as for weekends</u>, irrelevant lines shall be left empty. <del>The total amount of funding rolled-over on a daily basis shall be reported in column 220 of line item 1.1-1.31.</del></p> <p><u>The total amount of funding rolled-over on the relevant day of the reporting period with an original maturity between three months and six months shall be reported in column 220 of line item 1.1-1.31.</u></p> <p>The total amount of new funding obtained <del>for a duration</del> <u>on the relevant day of the reporting period with an original maturity</u> between three months and six months shall be reported in column 230 of line item 1.1-1.31.</p> <p>The net difference between, <u>on the one hand</u>, maturing funding and, <u>on the other hand</u>, <u>roll-overs plus</u> new funding obtained shall be reported in column 240 of line item 1.1-1.31.</p>
250 to 280	<p><b>&gt;6 Months</b></p> <p>The total amount of funding maturing <u>on the relevant day of the reporting period with an original maturity</u> beyond six months shall be reported in column 250 of line item 1.1-1.31. For months with less than 31 days <u>as well as for weekends</u>, irrelevant lines shall be left empty.</p> <p>The total amount of funding rolled-over on <del>a daily basis</del> <u>the relevant day of the reporting period with an original maturity beyond six months</u> shall be reported in column 260 of line item 1.1-1.31.</p> <p>The total amount of new funding obtained <del>for a duration</del> <u>on the relevant day of the reporting period with an original maturity</u> beyond six months shall be reported in column 270 of line item 1.1-1.31.</p> <p>The net difference between, <u>on the one hand</u>, maturing funding and, <u>on the other hand</u>, <u>roll-overs plus</u> new funding obtained shall be reported in column 280 of line item 1.1-1.31.</p>
290	<p><b><u>Total net cash flows</u></b></p> <p>The total net cash flows equal to the sum of all 'Net' columns (i.e. 040+080+120+160+200+240+280) shall be reported in column 290.</p>
300 to 330	<p><b><u>Average Term (days)</u></b></p> <p>The weighted average term <del>(in days)</del> <sub>2</sub> of all funds maturing shall be reported in column 300. The weighted average term <del>(in days)</del> <sub>2</sub> of all funds rolled over shall be reported in column 310, the weighted average term <del>(in days)</del> <sub>2</sub> of all new funds shall be reported in column 320 <del>and the weighted average term (in days) for the total funding profile shall be reported in column 330.</del></p>