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ANNEX XIX

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**INSTRUCTIONS FOR COMPLETING THE ADDITIONAL MONITORING TOOLS
TEMPLATE OF ANNEX XVIII**

1. Additional Monitoring Tools

1.1. General

1. 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 of optionality such as in the case of paragraph 12 of Annex XXIII, the original maturity of a funding item can be shorter than the time elapsed since its origination.
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 one 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 twenty years original and residual maturity shall be assumed.
9. For calculating the percentage threshold referred to in 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. In order to collect information about the reporting institutions’ concentration of funding by counterparty in template C 67.00, institutions shall apply the instructions contained in this section.
2. Institutions shall report the top ten largest counterparties or a group of connected clients that is defined in point (39) of Article 4(1) of Regulation (EU) No 575/2013, where the funding obtained from each counterparty or group of connected clients exceeds a threshold of 1% of total liabilities in rows 020 to 110 of section 1 of the template. The counterparty reported in item 1.01 shall be the largest amount of funding received from one counterparty or group of connected clients which is above the 1% threshold as at the reporting date. Item 1.02 shall be the second largest above the 1% threshold, and similarly with the remaining items.

3. Where a counterparty belongs to several groups of connected clients, it shall be reported only once in the group with the highest amount of funding.
4. Institutions shall report the total of all other remaining funding in section 2.
5. The totals of section 1 and section 2 shall equal an institution's total funding as per its balance sheet reported under the financial reporting framework (FINREP).
6. For each counterparty, institutions shall report all of the columns 010 to 080.
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. 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 by virtue of its role as the custodian bank, it shall consider that amount for reporting the concentration of counterparties. Where there is no information available on the holder of the securities, the corresponding amount does not have to be reported.
8. Instructions concerning specific columns:

| Column | Legal references and instructions |
|--------|---|
| 010 | <p><u>Counterparty Name</u></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 the order of the size of funding obtained.</p> <p>The name of the counterparty, whether a legal entity or a natural person, shall be reported. Where the counterparty is a legal entity, 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> |
| 015 | <p><u>Code</u></p> <p>This code is a row identifier and shall be unique for each counterparty. For institutions and insurance undertakings the code shall be the LEI code. For other entities the code shall be the LEI code, or if not available, a national code. The code shall be unique and used consistently across the templates and across time. The code shall always have a value.</p> |
| 016 | <p><u>Type of code</u></p> <p>The institutions shall identify the type of code reported in column 015 as a 'LEI code' or 'Non-LEI code'.</p> <p>The type of code shall always be reported.</p> |
| 017 | <p><u>National code</u></p> <p>Institutions may additionally report the national code when they report LEI code as identifier as in the 'Code' column.</p> |
| 030 | <p><u>Counterparty Sector</u></p> <p>One sector shall be allocated to each 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> |

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| | For groups of connected clients, no sector shall be reported. |
| 040 | <p><u>Residence of Counterparty</u></p> <p>ISO code 3166-1-alpha-2 of the country of incorporation of the counterparty shall be used, including pseudo-ISO codes for international organisations, <u>available in the most recent edition of the Eurostat's 'Balance of Payments Vademecum'</u>.</p> <p>For groups of connected clients, no country shall be reported.</p> |
| 050 | <p><u>Product Type</u></p> <p>Counterparties reported in column 010 shall be assigned a product type, corresponding to the product issued in which the funding was received or in which the largest proportion of funding was received for mixed product types, using the following codes indicated in bold:</p> <p>UWF (unsecured wholesale funding obtained from financial customers including interbank money)</p> <p>UWNF (unsecured wholesale funding obtained from non-financial customers)</p> <p>SFT (funding obtained from repurchase agreements as defined in point (82) of Article 4(1) of Regulation (EU) No 575/2013)</p> <p>CB (funding obtained from covered bond issuance as defined in Article 129(4) or (5) of Regulation (EU) No 575/2013 or Article 52(4) of Directive 2009/65/EC)</p> <p>ABS (funding obtained from asset backed security issuance including asset backed commercial paper)</p> <p>IGCP (funding obtained from intragroup counterparties)</p> <p>OSWF (other secured wholesale funding)</p> <p>OFF (other funding products, e.g. retail funding)</p> |
| 060 | <p><u>Amount Received</u></p> <p>The total amount of funding received from counterparties reported in column 010 shall be recorded in column 060 and institutions shall report carrying amounts therein.</p> |
| 070 | <p><u>Weighted average original maturity</u></p> <p>For the amount of funding received reported in column 060, from the counterparty reported in column 010, a weighted average original maturity (in days) for that funding shall be recorded in column 070.</p> <p>The weighted average original maturity shall be calculated as the average original maturity (in days) of the funding received from that counterparty. The average shall be size weighted, based on the size of different amounts of funding received in proportion to the total funding received from that counterparty.</p> |
| 080 | <p><u>Weighted average residual maturity</u></p> <p>For the amount of funding received reported in column 060, from the counterparty reported in column 010, a weighted average residual maturity, in days, for that funding shall be recorded in column 080.</p> |

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| | The weighted average residual maturity shall be calculated as the average maturity, in remaining days, of the funding received from that counterparty. The average shall be size weighted, based on the size of different amounts of funding received in proportion to the total funding received from that counterparty. |
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1.3. Concentration of funding by product type (C 68.00)

1. This template seeks to collect information about the reporting institutions' concentration of funding by product type, broken down into the funding types as specified in the following instructions regarding rows:

| Row | Legal references and instructions |
|-----|---|
| 010 | <u>1. Retail funding</u> Retail deposits as defined in Article 3(8) of Delegated Regulation (EU) 2015/61 |
| 020 | <u>1.1 of which sight deposits;</u> Of the retail funding of row 010 those that are sight deposits. |
| 031 | <u>1.2 of which term deposits not withdrawable within the following 30 days;</u> Of the retail funding of row 010 those that are term deposits not withdrawable within the following 30 days |
| 041 | <u>1.3 of which term deposits withdrawable within the following 30 days;</u> Of the retail funding of row 010 those that are term deposits withdrawable within the following 30 days |
| 070 | <u>1.4 of which savings accounts with either of the following characteristics:</u> Of the retail funding of row 010 those that are savings accounts with either of the following characteristics: - with a notice period for withdrawal greater than 30 days - without a notice period for withdrawal which is greater than 30 days. This row shall not be reported. |
| 080 | <u>1.4.1 with a notice period for withdrawal greater than 30 days;</u> Of the retail funding of row 010 those that are savings accounts with a notice period for withdrawal greater than 30 days |
| 090 | <u>1.4.2 without a notice period for withdrawal which is greater than 30 days</u> Of the retail funding of row 010 those that are savings accounts without a notice period for withdrawal which is greater than 30 days. |
| 100 | <u>2. Wholesale funding shall be considered to consist of any of the following:</u> All counterparties other than those of retail deposits as defined in Article 3(8) of Delegated Regulation (EU) 2015/61. This row shall not be reported. |
| 110 | <u>2.1 unsecured wholesale funding;</u> All counterparties other than those of retail deposits as defined in Article 3(8) of Delegated Regulation (EU) 2015/61 where the funding is unsecured. |

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| 120 | <p><u>2.1.1 of which loans and deposits from financial customers;</u></p> <p>Of the funding in row 110, those that consist of loans and deposits from financial customers.</p> <p>Funding from central banks shall be excluded from this row.</p> |
| 130 | <p><u>2.1.2 of which loans and deposits from non-financial customers;</u></p> <p>Of the funding in row 110, those that consist of loans and deposits from non-financial customers.</p> <p>Funding from central banks shall be excluded from this row.</p> |
| 140 | <p><u>2.1.3 of which loans and deposits from intra-group entities;</u></p> <p>Of the funding in row 110, those that consist of loans and deposits from intra-group entities.</p> <p>Wholesale funding from intra-group entities shall only be reported on a solo or subconsolidated basis.</p> |
| 150 | <p><u>2.2 secured wholesale funding;</u></p> <p>All counterparties other than those of retail deposits as defined in Article 3(8) of Delegated Regulation (EU) 2015/61 where the funding is secured.</p> |
| 160 | <p><u>2.2.1 of which Securities Financing Transactions;</u></p> <p>Of the funding in row 150, that which is funding obtained from repurchase agreements as defined in point (82) of Article 4(1) of Regulation (EU) No 575/2013.</p> |
| 170 | <p><u>2.2.2 of which covered bond issuances;</u></p> <p>Of the funding in row 150, that which is funding obtained from covered bond issuance as defined in Article 129(4) or (5) of Regulation (EU) No 575/2013 or Article 52(4) of Directive 2009/65/EC.</p> |
| 180 | <p><u>2.2.3 of which asset backed security issuances;</u></p> <p>Of the funding in row 150, that which is funding obtained from asset backed security issuance including asset backed commercial paper.</p> |
| 190 | <p><u>2.2.4 of which loans and deposits from intra-group entities.</u></p> <p>Of the funding in row 150, that which is funding obtained from intra-group entities.</p> <p>Wholesale funding from intra-group entities shall only be reported on a solo or subconsolidated basis.</p> |

2. For the purpose of completing this template, institutions shall report the total amount of funding received from each product type which exceeds a threshold of 1% of total liabilities.
3. For each product type, institutions shall report all of the columns 010 to 050.
4. The 1% of total liabilities threshold shall be used to determine those product types from which funding has been obtained in accordance with the following:
 - (a) the 1% of total liabilities threshold shall be applied for the product types referred to in all of the following rows: 1.1 'Sight deposit'; 1.2 'Term deposits not withdrawable within the

following 30 days'; 1.3 'Term deposits within the following 30 days'; 1.4 'Saving accounts'; 2.1 'Unsecured wholesale funding'; 2.2 'Secured wholesale funding';

- (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.
5. The figures reported in rows 1. 'Retail', 2.1 'Unsecured wholesale funding', 2.2 'Secured wholesale funding' can include broader product types than the underlying 'of which' items.
6. Instructions concerning specific columns:

| Column | Legal references and instructions |
|--------|---|
| 010 | <p><u>Carrying amount received</u></p> <p>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</p> |
| 020 | <p><u>Amount covered by a Deposit Guarantee Scheme in accordance with Directive 2014/ 49/ EU or an equivalent deposit guarantee scheme in a third country</u></p> <p>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 in accordance with Directive 2014/49/EU or an equivalent deposit guarantee scheme in a third country.</p> <p>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.</p> |
| 030 | <p><u>Amount not covered by a Deposit Guarantee Scheme in accordance with Directive 2014/ 49/ EU or an equivalent deposit guarantee scheme in a third country</u></p> <p>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 in accordance with Directive 2014/49/EU or an equivalent deposit guarantee scheme in a third country.</p> <p>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.</p> |
| 040 | <p><u>Weighted average original maturity</u></p> <p>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.</p> <p>The weighted average original maturity shall be calculated as the average original maturity (in days) of the funding received for that product type. The average shall be size weighted, based on the size of different amounts of funding received in proportion to the total funding received from all issuances of that product type.</p> |
| 050 | <p><u>Weighted average residual maturity</u></p> <p>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.</p> |

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| | <p>The weighted average residual maturity shall be calculated as the average maturity (in days) left on the funding received for that product type. The average shall be size weighted, based on the size of different amounts of funding received in proportion, to the total funding received from all issuances of that product type.</p> |
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1.4. Prices for Various Lengths of Funding (C 69.00)

1. Institutions shall report the information about the transaction volume and prices paid by institutions for funding obtained during the reporting period and still present at the end of the reporting period in template C 69.00 in accordance with the following original maturities:
 - (a) 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.

In case of currency revaluations, no new funding is obtained in the original currency and the reporting institution has not paid anything beyond the original price at the initial deposit of the funds. Thus, a positive increment caused by the currency revaluation is not reported in this template.

2. For the purposes of determining the maturity of the 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 institution 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 with an original maturity greater than one year, were they to be swapped to the relevant benchmark index for the appropriate currency which is three month EURIBOR for EUR or [a similar index for other currencies](#), no later than close of business on the day of the transaction.

Solely for the purposes of spread calculation under points a) and b) above, on the basis of historical experience, the institution may determine the original maturity with or without taking into account optionality, as appropriate.

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. They shall be calculated on a weighted average basis.

5. For the purposes of calculating the average spread payable across multiple issuances/deposits/loans, institutions shall calculate the total cost in the currency of issue ignoring any FX swap, but they shall 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 shall be the liability rate minus the swap rate.
6. The 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.
7. In the column 'volume', institutions shall provide the amounts representing the carrying amount of the new funding obtained in the applicable time bucket in accordance with original maturity.
8. As for all items, also for off-balance sheet commitments, institutions shall only report the related amounts reflected in the balance sheet. An off-balance sheet commitment provided to the institution shall only be reported in C 69.00 after a drawdown. In the case of a drawdown, the volume and spread to be reported shall be the amount drawn and applicable spread at the end of the reporting period. 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, and where the institution subsequently increases the usage of the facility, only the additional amount drawn shall be reported.
9. Deposits placed by retail customers shall consist of deposits as defined in Article 3(8) of Delegated Regulation (EU) 2015/61.
10. For funding that has rolled-over during the reporting period that is still outstanding at the end of the reporting period the average of spreads applying at that time (i.e. end of reporting period) shall be reported. For the purposes of C 69.00, 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 deviation 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 or where there is an increase in the deposit amount compared to the previous reference date, in which case the increment shall be treated as new funding. The spread shall be that of the end of the period.
12. Where there is nothing to report, cells relating to spreads shall be left empty.
13. Instructions concerning specific rows:

| Row | Legal references and instructions |
|-----|---|
| 010 | <p><u>1 Total Funding</u></p> <p>Total volume and weighted average spread of all funding shall be obtained for all of the following lengths of time in accordance as follows:</p> <ul style="list-style-type: none"> (a) <u>overnight in columns 010 and 020;</u> (b) <u>greater than overnight and less than or equal to 1 week in columns 030 and 040;</u> (c) <u>greater than 1 week and less than or equal to 1 month in columns 050 and 060;</u> (d) <u>greater than 1 month and less than or equal to 3 months in columns 070 and 080;</u> (e) <u>greater than 3 months and less than or equal to 6 months in columns 090 and 100;</u> (f) <u>greater than 6 months and less than or equal to 1 year in columns 110 and 120;</u> |

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| | <p>(g) <u>greater than 1 year and less than or equal to 2 years in columns 130 and 140;</u></p> <p>(h) <u>greater than 2 years and less than or equal to 5 years in columns 150 and 160;</u></p> <p>(i) <u>greater than 5 years and less than or equal to 10 years in columns 170 and 180.</u></p> |
| 020 | <p><u>1.1 of which: Retail funding</u></p> <p>Of the total funding reported in item 1, the total volume and weighted average spread of retail funding obtained.</p> |
| 030 | <p><u>1.2 of which: Unsecured wholesale funding</u></p> <p>Of the total funding in item 1, the total volume and weighted average spread of unsecured wholesale funding obtained.</p> |
| 040 | <p><u>1.3 of which: Secured funding</u></p> <p>Of the total funding reported in item 1, the total volume and weighted average spread of secured funding obtained.</p> |
| 050 | <p><u>1.4 of which: Senior unsecured securities</u></p> <p>Of the total funding reported in item 1, the total volume and weighted average spread of senior unsecured securities obtained.</p> |
| 060 | <p><u>1.5 of which: Covered bonds</u></p> <p>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.</p> |
| 070 | <p><u>1.6 of which: Asset backed securities including ABCP</u></p> <p>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.</p> |

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 the month preceding the reporting date.
2. Institutions shall report, in calendar days, the funding they have maturing in accordance with the following time buckets in accordance with the original maturity:
 - (a) overnight in columns 010 to 040);
 - (b) between 1 and 7 days in columns 050 to 080);
 - (c) between 7 and 14 days in columns 090 to 120);
 - (d) between 14 and 1 month in columns 130 to 160);
 - (e) between 1 and 3 months in columns 170 to 200);
 - (f) between 3 and 6 months in columns 210 to 240);
 - (g) in more than 6 months in columns 250 to 280).
3. For each time bucket described in paragraph 2, 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 between new

funds on the one hand and roll-over minus maturing funds on the other shall be reported in the right-hand column.

4. Total net cash flows shall be reported in column 290 and shall equal the sum of all 'Net' columns numbered 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 'Maturing' amount shall comprise all liabilities that were contractually withdrawable by the provider of the funding or due on the relevant day in the reporting period. It shall always be reported with a positive sign.
9. The 'Roll-over' amount shall comprise the maturing amount as defined in 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 has changed due to the roll-over event, the 'roll-over' amount shall be reported in a time bucket in accordance with 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.
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 the new funds plus the roll over funds minus the maturing funds.
12. Instructions concerning specific columns:

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

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| | <p>The total amount of funding rolled-over on the relevant day of the reporting period with an original maturity between one day and one week shall be reported in column 060 of line item 1.1-1.31.</p> <p>The total amount of new funding obtained on the relevant day of the reporting period with an original maturity 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, on the one hand, maturing funding and, on the other hand, roll-overs plus new funding obtained shall be reported in column 080 of line item 1.1-1.31.</p> |
| 090 to 120 | <p><u>>7days ≤ 14 days</u></p> <p>The total amount of funding maturing on the relevant day of the reporting period with an original maturity 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 as well as for weekends, irrelevant lines shall be left empty.</p> <p>The total amount of funding rolled-over on the relevant day of the reporting period with an original maturity between one week and two weeks shall be reported in column 100 of line item 1.1-1.31.</p> <p>The total amount of new funding obtained on the relevant day of the reporting period with an original maturity 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, on the one hand, maturing funding and, on the other hand, roll-overs plus new funding obtained, shall be reported in column 120 of line item 1.1-1.31.</p> |
| 130 to 160 | <p><u>>14 days < 1 month</u></p> <p>The total amount of funding maturing on the relevant day of the reporting period with an original maturity 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 as well as for weekends, irrelevant lines shall be left empty.</p> <p>The total amount of funding rolled-over on the relevant day of the reporting period with an original maturity between two weeks and one month shall be reported in column 140 of line item 1.1-1.31.</p> <p>The total amount of new funding obtained on the relevant day of the reporting period with an original maturity 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, on the one hand, maturing funding and, on the other hand, roll-overs plus new funding obtained shall be reported in column 160 of line item 1.1-1.31.</p> |
| 170 to 200 | <p><u>>1 Month ≤ 3 Months</u></p> <p>The total amount of funding maturing on the relevant day of the reporting period with an original maturity 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 as well as for weekends, irrelevant lines shall be left empty.</p> <p>The total amount of funding rolled-over on the relevant day of the reporting period with an original maturity between one month and three months shall be reported in column 180 of line item 1.1-1.31.</p> <p>The total amount of new funding obtained on the relevant day of the reporting period with an original maturity between one month and three months shall be reported in column 190 of line item 1.1-1.31.</p> |

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

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