

| ADDITIONAL DATA REQUESTS PER 11 NOVEMBER 2020 | | | | | | | | | | |
|---|--|--------------|--|--|---|---|--|---|---|---|
| Subject | Organisation | Target group | Scope of data to be submitted | Frequency | Reference date of data | Release date of request | Deadline banks | Explanation | Further information | |
| Semi recurring requests | | | | | | | | | | |
| A1 | Access to Financial Market Infrastructure Report (FMI Report) | SRB / DNB | Selected SI's and cross-border groups | The FMI report is meant to provide a detailed overview of banks' participation in FMIs. XBRL report. | Annually | 31-12-2019 | September 2019 | 17-4-2020 | In addition to the information requested under the Implementing Regulation, the SRB requests banks to report critical FMI's. | The template does not aim to provide an in-depth understanding of critical FMIs. Also, the template does not capture all the details that may be needed to maintain continued access to critical FMI service providers (necessary for critical functions or core business lines). For more information: Click here |
| A2 | Additional reporting EEA branches | DNB | Non SI EEA Branches | Two extra tabs in FINREP: Retaildeposits and Assets under Management. | Annually | 31-12-2020 | April 2021 | Beginning of May 2021 | Information is used to determine the classification of the branch offices. | Relevant branches will be contacted by email. |
| A3 | Article 23 LCR DR qualitative request | DNB | All LSIs who are not direct subsidiaries of SI's and that have reported LCR outflows under art 23 | Requesting explanations for products and outflow percentages reported in Corep C 73.00 (on consolidated level). | Annually | July 2019 / June 2020 | 14-9-2020 | 16-10-2020 | Information is used to report to EBA - the outflow percentages that the banks have applied. | See Article 23(2) of the LCR delegated act. Click here |
| A4 | Basel III Monitoring QIS (Quantative Impact Study) [UPDATE] | BCBS | Selected SI and LSI banks | Excel templates with data on the impact of the implementation of new BCBS policy frameworks. Two sets of modules: one stable set focusing on the medium/long-term policy phase-in, and one varying set of modules with the focus on more short-term policy impacts. | Semi-annually (Reference date for June 2020 is cancelled) | 31-12-2020 | 22-1-2021 | 1-4-2021 (To be confirmed) | Worldwide Basel III impact and implementation tracking study on voluntary basis. Objective is to analyse the impact of Basel 3.5 on the European banking sector and economy | For extra information on the BIS website: Click here Selected banks will be contacted by DNB. |
| A5 | BCS reporting | DNB | Investment firms, fund managers and banks with license for investment services. | Excel template collecting data about assets under management on behalf of non-professional investors | Annual | 31-12-2019 | December 2019 | 2-3-2020 | Information is used to: 1) improve data quality of the reporting, 2) get a better insight into the amount covered by the BCS, and 3) for policy development. | The template and timeline of the BCS reporting are expected to be updated. Institutions in scope of the BCS will be notified about the new reporting before publication. |
| A7 | Commission Implementing Regulation Report (CIR Report) | EBA / DNB | Selected SI's and LSI's | XBRL report | Annually | 31-12-2019 | September 2019 | 17-4-2020 | CIR report establish a minimum set of resolution reporting obligations for institutions | For more information: Click here |
| A8 | Credit valuation adjustment (CVA) risk monitoring exercise | EBA | Based on EBA's list of EU institutions for which the EBA receives COREP submissions - click here | Transactions exempted from CVA risk in line with policy recommendation No4 made in the CVA Report. | Annually | Refer to the further information. | Postponed by the EBA | Postponed by the EBA | The exercise for 2019 is cancelled and for 2020 postponed by the EBA. The collected data will be used for the CVA monitoring exercise on the impact transactions exempted under the CRR from the CVA risk charge and assessing the impact of the revised international standards on CVA risk. | For extra information on the EBA website: Click here |
| A9 | Critical Functions Report (CFR) | SRB / DNB | SI's and cross-border groups | The Critical Functions report aims at guiding institutions through this self-assessment, and at providing essential information for Internal Resolution Teams (IRTs) to perform the critical review. XBRL report. | Annually | 31-12-2019 | September 2019 | 17-4-2020 | European Commission Delegated Regulation (EU) 2016/778 of 20 May 2016 (p. 41). Indicators for critical functions performed by banks. | For more information: Click here |
| A10 | Data submission request for SREP/RAS STE | ECB / DNB | Already selected banks | Additional data for SREP/RAS will be gathered as part of the STE data collection, the data must be submitted to the ECB at the same time as the quarterly ITS data submission. DNB will ask the banks to submit this data two weeks before the deadline as part of the ITS verification process. | Quarterly | Q1 31-3-2020 Q2 30-6-2020 Q3 30-9-2020 Q4 31-12-2020 | Four to five weeks before the deadline | Q1 12-6-2020 Q2 11-8-2020 Q3 11-11-2020 Q4 11-2-2021 | The Short Term Exercise was initiated in order to complement ITS data needed for the SREP. Some components of the STE will become part of the regular ITS data request and will therefore no longer be requested in the context of the STE. | Data submission by DLR |
| A11 | EBA Stress test | EBA | SI's | Banks have to calculate the impact of two scenarios on the capital position: a baseline scenario and an adverse scenario. | Biannually | | 31 January 2020 | Postponed | The European Banking Authority has decided to postpone the EU-wide stress test to 2021 as a measure to alleviate the immediate operational burden for banks at this challenging juncture. The final timeline for the EU-wide stress test will be communicated in due course. | Fore more information on the EBA website: Click here |

Requests will stay visible on this overview for 3 months after the "deadline banks" date.

| ADDITIONAL DATA REQUESTS PER 11 NOVEMBER 2020 | | | | | | | | | |
|---|--------------|---|--|---------------|--|--|---|--|---|
| Subject | Organisation | Target group | Scope of data to be submitted | Frequency | Reference date of data | Release date of request | Deadline banks | Explanation | Further information |
| A12 | EBA / ECB | SI's | The EU-wide transparency exercise provides detailed bank-by-bank data on capital positions, risk exposure amounts and asset quality. | Annually | Q1 2020 Q2 2020 | September 2020 | October 2020 | The EBA aims to promote a greater understanding of capital positions and exposures in the EU banking sector and foster market discipline across the Single Market. In view of the postponement of the EU wide stress test due to Covid-19, the EBA will carry out an additional EU-wide transparency exercise in order to provide updated information on banks' exposures and asset quality to market participants. | The Transparency Exercise is based on quarterly data instead of semi-annual data as before. For more information: Click here |
| A13 | BCBS/ EBA | All banks with a leverage ratio exposure measure exceeding 200 billion euros. | In order to provide operational relief to banks due to the Covid-19 outbreak, the scope of the end-2019 data collection will be narrowed. The banks are only required to submit data items with respect to Sections 1-14 of the G-SIB assessment template. | Annually | 31-12-2020 | 1st round February 2021 2nd round Begin May 2021 3rd round Begin June 2021 Final round Begin July 2021 (To be confirmed) | 1st round April 2021 2nd round May 2021 3rd round June 2021 Final round July 2021 (To be confirmed) | The Basel Committee on Banking Supervision is conducting this data collection exercise as input into the methodology to assess the systemic importance of banks in a global context. The 12 indicators are aggregated and used to calculate the scores of banks in the sample. Banks above a cut-off score are identified as G-SIBs and are allocated to buckets that will be used to determine their higher loss absorbency requirement. | See Commission Delegated Regulation (EU) No 1222/2014, Article 5 and Article 131(12) of Directive 2013/36/EU. For extra information on the BIS website: Click here |
| A14 | DNB | License banks and branches SI's and LSI's | Questionnaire on objective data regarding international presence, client business and transactions in high risk countries. | Annually | 31-12-2019 | 31-3-2020 | 15-6-2020 | This questionnaire will help DNB to execute Anti Money Laundering and Counter Finance Terrorism supervision (AML/CFT). | See FATF Recommendations 2012. |
| A15 | SRB | SRB banks (SI's and cross-border institutions) | Data on liability structure for Relevant Legal Entities (RLE) on solo and/or sub-consolidated level and at group consolidated level (XBRL based reporting). | Annually | 31-12-2019 | September 2019 | 13-3-2020 | The Liability Data Report is used for drawing up, maintaining and implementing resolution plans and for MREL purposes. | See BRRD and SRMR, articles 1 and 2. For information on SRB website: Click here For more information: Click here |
| A16 | SRB / DNB | Selected SI banks | The report is requested from SRB and DNB in order to perform resolution activities. The report will be collected in excel format, through DNB portal. | Quarterly | Q42019 31-12-2019 Q1 31-3-2020 Q2 30-6-2020 Q3 30-9-2020 Q4 31-12-2020 | Q2 2019 | Q42019 16-03-2020 Q1 19-6-2020 Q2 28-8-2020 Q3 27-11-2020 Q4 26-02-2021 | The main purpose of the MREL report is to build a database on the level of MREL eligible instruments at consolidated level. This would allow the SRB to conduct market analysis on the capacity of banks to issue and place in the market MREL eligible instruments, as well as to be informed about relevant trends. This quarterly data collection exercise constitutes an informal request for information and, as such, it is detached from the LDT and other resolution reporting exercise. | |
| A17 | EBA | Selected SI banks | Data in addition to remuneration for high earners to be able to benchmark banks for similar functions and business areas. | Annually | 2019 | End of August 2020 | 30-9-2020 | Data collection aimed at gaining an understanding of the trends in remuneration practices. | See Article 75 of Directive 2013/36/EC (CRDIV). For extra information on the EBA website: Click here |
| A18 | EBA | All banks | Data on the number of natural persons earning EUR 1 million or more per financial year. | Annually | 2019 | End of August 2020 | 30-9-2020 | EBA yearly collects various remuneration data on high earners to gain insight into the number of high earners per European country and in remuneration levels across countries. | See Article 75 of Directive 2013/36/EC (CRDIV). For extra information on the EBA website: Click here |
| A19 | DNB | LSI banks | Data on the number of Identified Staff | Annually | 2019 | End of August 2020 | 30-9-2020 | In addition to the annual EBA data requests, DNB collects data on the number of Identified Staff. With this annual exercise DNB wants to decrease ad hoc data requests on this matter. | |
| A20 | EBA | Selected SI's | Qualitative questionnaire on the bank's opinion regarding the main risks and vulnerabilities in the EU banking sector. | Semi-annually | Not specifically mentioned. Questionnaire mostly contains qualitative questions. In some cases a time horizon is mentioned (e.g. 6-12 months). | March 2021 (To be confirmed) | April 2021 (To be confirmed) | The EBA conducts semi-annual Risk Assessment Questionnaires (RAQs) among banks and market analysts. The RAQ results are published together with the EBA's quarterly Risk Dashboard and will be used for the yearly Risk Assessment Report (see https://www.eba.europa.eu/risk-analysis-and-data/risk-dashboard and https://www.eba.europa.eu/risk-analysis-and-data/risk-assessment-reports) | Banks in scope will be contacted directly by email by the EBA. |

| ADDITIONAL DATA REQUESTS PER 11 NOVEMBER 2020 | | | | | | | | | | |
|---|--|--------------|---|--|------------------------|-------------------------|---------------------------------|-----------------------------------|---|--|
| Subject | Organisation | Target group | Scope of data to be submitted | Frequency | Reference date of data | Release date of request | Deadline banks | Explanation | Further information | |
| A21 | SREP Irrevocable payment commitments | ECB | SI's | Specific information on irrevocable payment commitments (IPC) with regard to deposit insurance schemes or resolution funds | Annually | To be decided | n/a | n/a | Supervisory measures resulting from the application of supervisory powers under Article 104(1)(d) of Directive 2013/36/EU. The survey will be used by JST's for this year SREP decision. | Banks in scope will be contacted by email. |
| A22 | Single Resolution Fund Report [UPDATE] | SRB | All banks | Data about institution's size and risk profile is collected on an individual level - by means of an excel template (XBRL based). | Annually | 31-12-2019 | 18-12-2020 | 15-1-2021 | The data is used by SRB to calculate the contribution per institution to the Single Resolution Fund. The Single Resolution Fund may be used to ensure the effective application of the resolution tools and powers. | See the SRB website: Click here |
| A23 | Supervisory fees [UPDATE] | ECB | All banks except non EEA branches | The supervisory fee is the amount each supervised bank pays annually to the ECB to finance the ECB's costs related to supervisory tasks and responsibilities. Less significant banks are directly supervised by their relevant national supervisor and therefore pay a lower supervisory fee to the ECB. | Annually | 2020 | 30-9-2020 | 11-11-2020 | The ECB is responsible for the effective and consistent functioning of the Single Supervisory Mechanism in its entirety, i.e. of the significant banks that it directly supervises and of the less significant banks that it indirectly supervises. All supervised banks are therefore obliged to pay. The procedure has been changed in December 2019, please see the ECB pressrelease . | As part of the updated procedure, the ECB will reuse existing supervisory data to calculate fees, removing the need for a separate data collection process for most banks. See the ECB website: Click here . Fee debtors that intend to exclude assets and/or risk exposure amounts of subsidiaries established in non-participating Member States and third countries have to notify the ECB of their decision at the latest by 30 September 2020 for the fee period 2020. Fee debtors who wish to communicate their intention to exclude assets and/or risk exposure amounts of non-SSM subsidiaries are invited to download and complete the notification template and send it to SSM-fee-enquiries@ecb.europa.eu . Updated instructions and templates can be found on the ECB website . |
| A24 | Triennial Derivatives | BIS | Selected banks | Triennial Derivatives: turnover in foreign exchange spot markets, as well as foreign exchange and interest rate OTC derivatives markets. | Triennial | April 2022 | November 2021 (To be confirmed) | June 2022 (To be confirmed) | | Banks in scope will be informed. |
| A25 | Article 23 LCR Delegated Regulation | ECB | SI's | Communication of the SSM supervisory approach. Banks will receive a letter (supplemented with an additional reporting template) | Annually (possible) | - | n/a | n/a | The further steps envisaged under the ECB approach will be initiated via later updates. | This request is cancelled for the year 2020. For more information: Click here |
| A26 | Covered bond assessment [UPDATE] | DNB | Covered bond banks | Excel template collecting data about the effect of stress tests on different measures of coverage and on the backbook ratio | Annually | sep-20 | August / September 2020 | 2-11-2020 | In the context of the annual covered bond assessment DNB requests banks to fill in templates to show the effect of different (agreed-upon) stress scenario's on different measures of coverage of the covered bonds. | More information can be found in the annual 'uitvraagbrief' which is sent end of August/beginning of September. |
| A27 | PSD2 Fraud Reporting [UPDATE] | EBA | Selected banks | Payment service providers are asked to provide statistical data on fraud reporting to different means of payment, under art. 96(6) PSD2. | Semi-annually | 31-12-2020 | 1-7-2020 | 31-3-2021 | For more information see EBA website . | Banks in scope are contacted by email. |
| A28 | Monitoring Rentebenchmark-hervorming | DNB / AFM | All LSI's subject to IRRBB reporting | Gross notional exposures and the number of contracts to Interest rate benchmarks (IBORs and RFRs) split across product types and for different maturities | Semi-annually | 30-6-2020 | Mid June 2020 | 18-8-2020 | Worldwide benchmark reform requires institutions to switch from existing IBORs to alternative (near) risk free rates | |
| A29 | Additional Liability Report | SRB / DNB | Selected SRB banks (SI's and cross-border institutions) | The report is requested from SRB and DNB in order to perform resolution activities. Excel format. | Annually | 31-12-2019 | September 2019 | 13-3-2020 | The aim of the Additional Liability Report is to collect on a temporary basis the data points related to the stock of eligible TLAC and MREL (total amount and internal) necessary to set intermediate MREL targets in the 2020 resolution planning cycle. | For more information: Click here |
| A30 | PSD2 [UPDATE] | DNB | LSI's | Banks will be asked to submit an updated and comprehensive assessment of the operational and security risks relating to the payment services they provide | Annually | 31-12-2019 | End of November 2020 | Q4 2020 | PSD2 introduces additional security requirements that apply to all payment service providers, including banks that provide payments services. | See for futher information: Article. 95, Clause 2, PSD2/ Article 26f , Clause 3, Bpr. Bank will be contacted by e-mail. |
| A31 | Recovery Plans | DNB | LSI's | See explanation. | Annually | 31-12-2019 | March 2020 | 8 weeks after submission of ICAAP | In accordance with the Bank Recovery and Resolution Directive 2014/59/EU (BRRD) as transposed into Dutch law, LSIs are required to submit an updated recovery plan. | Bank will be contacted by e-mail. |

| ADDITIONAL DATA REQUESTS PER 11 NOVEMBER 2020 | | | | | | | | | | |
|---|--|--------------|---|--|--------------------------------------|---|--|---|--|--|
| Subject | Organisation | Target group | Scope of data to be submitted | Frequency | Reference date of data | Release date of request | Deadline banks | Explanation | Further information | |
| A32 | Additional template on Article 458 (2) macroprudential risk measure [UPDATE] | DNB | Selected banks (IRB banks) | The template is requested to provide information on the impact of RWA based on LTV buckets | Semi-annually (possibly) | Postponed and on hold until 2022 | Postponed and on hold until 2022 | Postponed and on hold until 2022 | A new macroprudential measure, which consists of a minimum average risk weight floor at the portfolio level based on the loan-to-value (LTV) ratio of the individual loans. | |
| A33 | Corporate en FI loan level data | DNB | Selected LSI's | The data is requested in the form of a loan tape and should be compiled with loan level data on the corporate and FI portfolios | Monthly | Month-end data | 6-4-2020 | The 15th of each month | The goal of this exercise is to investigate the potential impact of Covid-19 in the corporate and financial institution (FI) portfolios. | Banks in scope are contacted by email. |
| A37 | Supervisory reporting in light of COVID-19, additional FINREP templates [UPDATE] | EBA | LSI's and selected SI's | EBA Guidelines on legislative and non-legislative moratoria on loan repayments applied in the light of the COVID-19 crisis (EBA/GL/2020/02) | Quarterly | From Q2 2020 onwards | April 2020 | 1-9-2020 | The goal of this exercise is to investigate the impact of Covid-19. Reporting templates are based on FINREP (Annex V) definitions and instructions. See for more information https://eba.europa.eu/eba-publishes-guidelines-treatment-public-and-private-moratoria-light-covid-19-measures . As of reference period 30-9-2020 this report is included in the regular ITS reporting | Banks in scope will be contacted by e-mail with instructions. |
| A38 | ECB COVID-19 templates | ECB | SI's | Templates consisting of 3 parts: (A) Overview and Operational Continuity (B) Credit Risk (C) Market Risk | Monthly | From May onwards, with also Information on Moratoria and State Guaranties for March (EBA templates) | May 2020 | 26-6-2020 24-7-2020 28-8-2020 25-9-2020 30-10-2020 27-11-2020 23-12-2020 29-1-2021 | The information provided by subsidiaries shall be collected by the local NCA/NCB of the subsidiary. On 5 June there was a webinar for banks. | Banks in scope are contacted by email. |
| Ad hoc requests | | | | | | | | | | |
| B16 | Resolution Planning Template | DNB | Selected SRB banks (SI's and cross-border institutions) | The report is requested from DNB as input in order to draft resolution plans. Excel format. | During the resolution planning cycle | 31-12-2019 | February 2020 | April 2020 | The template is used as data input of the resolution plan of a bank. | |
| B17 | IT Risk Questionnaire 2020 | DNB | LSI's | A self-assessment on IT risk | - | 2019 | End of July 2020 | 2-10-2020 | LSIs are asked to fill in and send back the IT risk self-assessment and attach evidence on the answers given (e.g. policies, procedures, assurance reports, etc.) | Banks in scope will be contacted by e-mail with instructions. |
| B18 | Leveraged Transactions | DNB | Selected LSI's | Loan level data on the corporate loan portfolio and a qualitative questionnaire on leveraged transactions. | - | 2019 | Postponed and on hold until further notice | Postponed and on hold until further notice | Information request and data request in the form of a loan tape on leveraged transaction related to the guidance on leveraged transactions of the ECB | Banks in scope will be contacted by e-mail with instructions. |
| B20 | Stocktake to collect expected IMI applications for 2020 | ECB | Selected SI's | A template will be provided to collect banks' upcoming IMI requests for 2021 (model approvals or material changes). | - | n/a | 21-2-2020 | Postponed and on hold until further notice | The information shall support JST's when planning their IMI requests. | Banks in scope will be contacted by e-mail with instructions. |
| B25 | Sensitivity analysis on climate risk | EBA | Sample of volunteering banks | | - | 31-3-2020 | Beginning of May 2020 | 15-9-2020 for corporate loan exposures. 30-11-2020 for EU taxonomy. | The scope of the exercise will be limited to corporate exposures towards EU counterparties on which the EBA will apply different data classification approaches highlighting pros and cons. In addition banks will be asked, on a best effort basis, to classify the exposures under scope according to the EU taxonomy. | Participating banks will have until Mid September 2020 to submit the data via a dedicated Extranet page direct to the EBA. |
| B27 | Additional Liability Report | SRB / DNB | SRB banks | Based on ALR | - | 30-6-2020 | 18-6-2020 | 14-8-2020 | The SRB is starting a process aimed to collect updated core B/S data as of 30 June 2020, in order to inform the final 2020 MREL decisions Updated information on balance sheet data as well as MREL capacity is requested. | Banks in scope are contacted by email |
| B28 | EBA IFRS 9 benchmarking exercise | EBA / ECB | Selected SI's | The objective is to collect information on modelling practices and to perform a first assessment on quantitative parameters to be reported by institutions | - | - | Beginning of August 2020 | Beginning of October 2020 | EBA is launching its second IFRS 9 benchmarking exercise. The focus of this exercise is to analyse the different modelling practices followed by institutions and how IFRS 9 implementation impacts the amount of expected credit losses in terms of own funds and regulatory ratios. | Banks in scope are contacted by email |
| B29 | IMI applications for 2021 template | ECB | Selected SI's | Template for IMI requests for 2021 (model approvals or material changes) | - | - | September 2020 | 2-10-2020 | To prepare the planning of internal model investigations (IMI) for 2021. | Banks in scope are contacted by email |

| ADDITIONAL DATA REQUESTS PER 11 NOVEMBER 2020 | | | | | | | | | | |
|---|---|--------------|-------------------------------|--|------------------------|-------------------------|----------------------------|-------------|--|---------------------------------------|
| Subject | Organisation | Target group | Scope of data to be submitted | Frequency | Reference date of data | Release date of request | Deadline banks | Explanation | Further information | |
| B30 | Explanatory notes for 2021 EBA supervisory benchmarking exercise for market risk | EBA / ECB | Selected SI's | A structured data request in the form of an Excel template | - | - | September 2020 | 26-2-2021 | The form of an Excel template – will be circulated to the banks at the beginning of December 2020. Once, the banks will received the new EN (Excel template) at the beginning of December, they will be also requested to submit the new EN on a voluntarily basis to their competent authorities via email by 26 February 2021 | Banks in scope are contacted by email |
| B31 | Overview of non-SSM/non-EU moratoria [NEW] | ECB | Selected SI's | Assessment of the magnitude of the use of moratoria outside the SSM/EU | - | - | October 2020 | 9-11-2020 | The shortlist of banks with material cross-border exposures are requested to report the magnitude of the use of moratoria outside the SSM/EU and whether they are treating loans under non-SSM/non-EU moratoria as eligible as per the EBA " Guidelines on legislative and non-legislative moratoria on loan repayments applied in the light of the COVID-19 crisis ". | Banks in scope are contacted by email |
| B32 | EU-wide stress test: Trading exemptions [NEW] | EBA / ECB | Selected SI's | Populating the requested columns in the provided table | - | - | Beginning of November 2020 | 16-11-2020 | Based on the 2021 EBA ST methodological note (MN) for market risk, banks can be granted a trading exemption (TE) from applying the comprehensive approach (CA). | Banks in scope are contacted by email |