

ADDITIONAL DATA REQUESTS PER 26 FEBRUARY 2020										
Subject	Organi-sation	Target group	Scope of data to be submitted	Frequency	Reference date of data	Release date of request	Deadline banks	Explanation	Further information	
<b>Semi recurring requests</b>										
A1	<b>Access to Financial Market Infrastructure Report (FMI Report)</b>	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: <a href="#">Click here</a>
A2	<b>Additional reporting EEA branches</b>	DNB	Non SI EEA Branches	Two extra tabs in FINREP: Retaildeposits and Assets under Management.	Annually	31-12-2019	April 2020	Beginning of May 2020	Information is used to determine the classification of the branch offices.	Relevant branches will be contacted by email.
A3	<b>Article 23 LCR DA qualitative request [UPDATE]</b>	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	1-9-2020	1-10-2020	Information is used to report to EBA - the outflow percentages that the banks have applied.	See Article 23(2) of the LCR delegated act. <a href="#">Click here</a>
A4	<b>Basel III Monitoring QIS (Quantative Impact Study)</b>	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	31-12-2019		8-4-2020	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: <a href="#">Click here</a>  Selected banks will be contacted by DNB.
A5	<b>BCS reporting</b>	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	<b>Commission Implementing Regulation Report (CIR Report)</b>	EBA/ DNB	Selected SI'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: <a href="#">Click here</a>
A8	<b>Credit valuation adjustment (CVA) risk monitoring exercise</b>	EBA	Based on EBA's list of EU institutions for which the EBA receives COREP submissions - <a href="#">click here</a>	Transactions exempted from CVA risk in line with policy recommendation No4 made in the CVA Report.	Annually	Refer to the further information.	June 2020 (To be confirmed)	February 2021 (To be confirmed)	The exercise for 2019 is cancelled 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: <a href="#">Click here</a>
A9	<b>Critical Functions Report (CFR)</b>	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: <a href="#">Click here</a>
A10	<b>Data submission request for SREP/RAS STE [UPDATE]</b>	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 12-5-2020  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

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<b>A11</b>	<b>EBA Stress test [UPDATE]</b>	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	End March 2020 1st submission. Mid May 2020 2nd submission and Mid June 2020 3rd submission	The stress test is designed to provide supervisors, banks and other market participants with a common analytical framework to consistently compare and assess the resilience of EU banks to economic shocks.	Fore more information on the EBA website: <a href="#">Click here</a>
<b>A12</b>	<b>EBA Transparency Exercise [UPDATE]</b>	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	Q3 2019 Q4 2019 Q1 2020 Q2 2020	September 2020	October 2020 (for resubmissions)	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.	The Transparency Exercise is based on quarterly data instead of semi-annual data as before. For more information: <a href="#">Click here</a>
<b>A13</b>	<b>G-SIB assessment exercise</b>	BCBS/ EBA	All banks with a leverage ratio exposure measure exceeding 200 billion euros.	Excel sheet has been slightly changed compared to last year. For more information on the templates and the 12 indicators <a href="#">Click here</a>	Annually	31-12-2019	1st round February 2020  2nd round Begin May 2020  3rd round Begin June 2020  Final round Begin July 2020	1st round End April 2020  2nd round Mid May 2020  3rd round Mid June 2020  Final round Mid July 2020	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: <a href="#">Click here</a>
<b>A14</b>	<b>Integrity Risk Questionnaire</b>	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	12-5-2020	This questionnaire will help DNB to execute Anti Money Laundering and Counter Finance Terrorism supervision (AML/CFT).	See FATF Recommendations 2012.
<b>A15</b>	<b>Liability Data Report</b>	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: <a href="#">Click here</a> For more information: <a href="#">Click here</a>
<b>A16</b>	<b>MREL Data Collection Report [UPDATE]</b>	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 29-5-2020  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.	
<b>A17</b>	<b>Remuneration Benchmarking</b>	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	May 2020 (To be confirmed)	June 2020 (To be confirmed)	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: <a href="#">Click here</a>
<b>A18</b>	<b>Remuneration of high earners</b>	EBA	All banks	Data on the number of natural persons earning EUR 1 million or more per financial year.	Annually	2019	May 2020 (To be confirmed)	June 2020 (To be confirmed)	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: <a href="#">Click here</a>
<b>A19</b>	<b>Information on Identified Staff</b>	DNB	LSI banks	Data on the number of Identified Staff	Annually	2019	May 2020 (To be confirmed)	June 2020 (To be confirmed)	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.	

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A20	Risk Assessment Questionnaire [UPDATE]	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).	February 2020	27 March 2020	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 <a href="https://www.eba.europa.eu/risk-analysis-and-data/risk-dashboard">https://www.eba.europa.eu/risk-analysis-and-data/risk-dashboard</a> and <a href="https://www.eba.europa.eu/risk-analysis-and-data/risk-assessment-reports">https://www.eba.europa.eu/risk-analysis-and-data/risk-assessment-reports</a> )	Banks in scope will be contacted directly by email by the EBA. NCA's are requested to check whether banks in their jurisdiction have filled in the questionnaire.
A21	SREP Irrevocable payment commitments [UPDATE]	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	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	31-12-2018	18-12-2019	17-1-2020	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: <a href="#">Click here</a>
A23	Supervisory fees	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	2019	May 2020 (To be confirmed)	01-07-2020 (To be confirmed)	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 press release <a href="#">Click here</a> for the ECB press release	See the ECB website: <a href="#">Click here.</a>  Please note that in the first quarter of 2020 the ECB has planned to update the Supervisory Fees section of the ECB Banking Supervision website. At that time the ECB will publish the template that may be used by the fee-paying branches for the management letter, in line with the changes to the framework.
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 [UPDATE]	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.	Banks in scope will be informed by mail
A26	Covered bond assessment	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	September 2020 (To be confirmed)	End of August 2020 (To be confirmed)	1-11-2020 (To be confirmed)	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 will be 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	December 2019	January/ February 2020	31 March 2020	For more information see <a href="#">EBA website.</a>	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	2020 Q2	Mid June 2020 (To be confirmed)	Mid August 2020 (to be confirmed)	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: <a href="#">Click here</a>

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A30	PSD2 <b>[NEW]</b>	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	To be decided	To be decided	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.
A30	Recovery Plans <b>[NEW]</b>	DNB	LSI's	See explanation.	Annually	31-12-2019	March 2020	8 weeks after submisison 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.
<b>Ad hoc requests</b>										
B7	Call for Advice (CfA) on Benchmarking of National Loan Enforcement Frameworks	EBA	Selected SI and LSI banks	Ad hoc data collection , in which country-by-country estimates of the recovery rates and times to recovery are collected, based on loan-by-loan data.	-	December 2018	1-2-2019. Templates 21 August 2019	Sample of loans (1st phase) 13 September 2019 2nd phase loan by loan information 22 October 2019	The purpose of the exercise is to understand the efficiency of loan enforcement procedures in terms of recovery rates and times to recovery.	Banks are informed by e-mail.
B8	Credit Underwriting Standards	DNB/ ECB	Selected LSI's	Information on underwriting standards in new lending, detailed by portfolios and country.	-	2016, 2017 and 2018	September 2019	29-11-2019	This information is relevant for horizontal analysis and a starting point for potential future deep dives.	Banks will be informed by e-mail.
B12	Call for Advice (CfA) additional impact analysis	EBA	Selected SI and LSI banks	Supplementary data collection for the Call for advice on the final Basel III standards: Impact of the output floor and intra-group equity exposures on individual (and sub-consolidated) capital requirements	-	June 2018	8-11-2019	29-11-2019	EBA was asked by the European Commission to provide additional analysis on the impact and implementation of the final Basel III framework. Two areas covered in the additional request for analysis require the EBA to collect additional data on the impact of the final Basel framework on capital requirements applied at the individual and sub-consolidated level (output floor and equity).	Banks are informed by e-mail.
B13	Update investment framework	ECB	Selected SI's	Dataset to allow assessment of the resource implications for SSM supervision	-		20-11-2019	20-12-2019	Following the European Commission's review of the prudential framework for investment firms (IFs) and the Parliament's endorsement of the revised regulation, ECB Banking Supervision is launching a data collection to understand how many investment firms would be required to apply for a credit institution licence and come under the supervisory remit of the ECB. Information on credit institutions with total assets below EUR 500 million could be excluded (however, all information on all investment firms should be included).	Banks will be informed by e-mail.
B14	Questionnaire on the implementation status of the alternative standardised approach for market risk	ECB	SI's	An high-level qualitative information collection on the implementation progress and challenges faced by banks that will support the supervisory planning process.	-	31-12-2019	16-12-2019	13-2-2020	The alternative standardised approach, which mirrors the new BCBS standardised approach for market risk ('Fundamental Review of the Trading Book', or FRTB), needs to be reported by all institutions meeting certain threshold requirements.	Banks in scope will be contacted by e-mail with instructions.
B15	IT Risk questionnaire for 2020	ECB	SI's	A self-assessment on IT risk in 2019 and launch the 2020 collection of IT risk data to perform the next IT SREP exercise	-	2019	20-12-2019	28-2-2020	In order to conclude the final step of the 2019 IT risk SREP exercise, Sis are asked to fill in and send back the IT Risk Questionnaire, include the following attachments: 1) Individualised feedback letter. 2) The cover letter giving guidance to fill in the new IT Risk Questionnaire. 3) The updated IT Risk Questionnaire template for the 2020 IT risk SREP exercise.	Banks in scope will be contacted by e-mail with instructions.
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	n/a	n/a	n/a	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	Beginning of May 2020	End of June 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 <b>[NEW]</b>	DNB	Selected LSI's	Loan level data on the corporate loan portfolio and a qualitative questionnaire on leveraged transactions.	-	2019	March 2020	Mid April 2020	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.

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

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B19	<b>Outsourcing of authorised activities [NEW]</b>	ECB	SI's	Loan level data on the corporate loan portfolio and a qualitative questionnaire on leveraged transactions.	-	n/a	14-2-2020	31-3-2020	The EBA has recently issued the Guidelines on outsourcing arrangements (EBA/GL/2019/02)	Banks in scope will be contacted by e-mail with instructions.
B20	<b>Stocktake to collect expected IMI applications for 2020 [NEW]</b>	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	27-3-2020	The information shall support JST's when planning their IMI requests.	Banks in scope will be contacted by e-mail with instructions.
B21	<b>OTC derivatives: market making activities [NEW]</b>	DNB/ECB/Eurostat	Selected SI's	Share of market making activities in the turnover of OTC derivatives (FX and Interest rate).	-	Not specific, see also the explanation.	10-2-2020	14-2-2020	Selected SI's are asked to make an estimate of the proportion of market making activities in the total turnover of OTC FX and IR derivatives. This turnover is reflected in the BIS Triennial 2019 survey. The results are used to improve estimates of "buying & selling spreads" in the Balance of Payments and National Accounts. Reference is the Triennial survey (april 2019), however, reporters are free to choose a different reporting period.	Banks in scope are informed by e-mail with instructions.
B22	<b>Brexit Implementation Assessment [NEW]</b>	ECB	Selected SI's	An update of the Brexit implementation monitoring stocktake conducted in summer 2019	-	31 March 2020	28-2-2020	1-5-2020	The objective of the exercise is twofold: (i) to assess and monitor banks' status in implementing a target operating model focusing on the relocation of assets and staff of critical trading desks, and (ii) to provide the SB/JSTs with an industry-wide overview/benchmark as of Q1-2020. As such, it will be the basis for the Brexit related supervisory dialogue.	Banks in scope are informed by e-mail with instructions.