

ADDITIONAL DATA REQUESTS PER 30 SEPTEMBER 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)	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)	31-12-2019	25-02-2020	4-6-2020	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: 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

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A11	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.	For more information on the EBA website: Click here
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	31-12-2019	1st round February 2020 2nd round Begin May 2020 3rd round Begin June 2020 Final round Begin July 2020	1st round 24-04-2020 2nd round 13-05-2020 3rd round 24-06-2020 Final round 22-07-2020	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: 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.	

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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).	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.
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	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	18-1-2021	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	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 .
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	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	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	June 2020	July 2020	30-9-2020	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

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

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A30	PSD2	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	Q4 2020	PSD2 introduces additional security requirements that apply to all payment service providers, including banks that provide payments services.	See for further 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.
A32	Additional template on Article 458 (2) macroprudential risk measure	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 further notice	Postponed and on hold until further notice	Postponed and on hold until further notice	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	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	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.
B26	Resubmission for 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	Initial request in Feb 2019 with submission in Oct 2019 Resubmission request May 2020	Mid June 2020	A resubmission will be requested and/or explanation for data quality issues. The purpose of the exercise is to understand the efficiency of loan enforcement procedures in terms of recovery rates and times to recovery.	Banks will be informed by e-mail.

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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 [NEW]	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
B30	Explanatory notes for 2021 EBA supervisory benchmarking exercise for market risk [NEW]	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