

Notice

# Changes in reporting requirements and instructions for DRA-MFI reports

Statistics  
Monetary and Banking  
Statistics

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## 1. Introduction

This notice discusses the changes in the reporting requirements and instructions for the DRA-MFI report for institutions that have a DRA-MFI reporting obligation. These changes are the result of the introduction of the Monthly Securities Report (MSR) starting from the reporting period July 2020. The main point of this notice is that only the non-listed shares component reported in the PEN-A, AEB-A and AEN-A forms will remain part of the DRA-MFI report, and that the non-listed shares reported in the PEN-AI, AEB-AI and AEN-AI will be migrated to the respective PEN-A, AEB-A and AEN-A forms. If your institution has a DRA-MFI reporting obligation and reports null for the PEN-A, AEB-A and AEN-A forms, then your institution has a monthly obligation to send in a DRA-MFI null report via reporting platform e-Line BB. The DRA-MFI reporting obligation will remain in place until further notice, even if your organization has an MSR reporting obligation. If your institution does not fulfill its DRA-MFI reporting obligations, the existing enforcement rules and penalties apply.

In the latter part of this notice we will discuss the introduction period of the changes, provide an introduction to the changes in the reporting framework and the reporting instructions, and lastly provide guidance on how to correctly report the migration.

## 2. Introduction period

The changes to the reporting requirements and instructions will go into effect indefinitely starting from the first of July 2020. This implies that the DRA-MFI report over the month July 2020 will have to be submitted according to the new requirements and following the new instructions.

## 3. Changes in reporting requirements

For the reporting month July 2020 all DRA-MFI forms except for the PEN-A, AEB-A and AEN-A forms will be deactivated. The deactivated forms no longer have to be submitted to DNB. If your institution currently has a DRA-MFI reporting obligation, then that obligation will remain in place until further notice, despite the introduction of the MSR. The rationale for this is that the data points that ought to be reported on the non-listed shares component of the PEN-A, AEB-A and AEN-A forms is not covered under the MSR. Therefore your institution will have to continue to submit the DRA-MFI report according to the current reporting calendar. If your institution reports null on all the PEN-A, AEB-A and AEN-A forms in a reporting period, then your institution should submit a DRA-MFI null report for that reporting period. Noncompliance with the DRA-MFI obligation can result in a penalty for your institution on the basis of your legal obligation to submit a DRA-MFI report.

## 4. Changes in the reporting instructions

Over the reporting period July 2020 the non-listed shares component of the former PEN-AI, AEB-AI and AEN-AI forms will be merged with the respective current PEN-A, AEB-A and AEN-A forms, which will then only consist of its non-listed shares component. This implies that the non-listed shares with ISIN component of the PEN-AI, AEB-AI and AEN-AI will have to be reported in the same way as their non-ISIN counterparts currently reported on the PEN-A, AEB-A and AEN-A forms. Among

others, this implies that the amounts for the ISIN shares will have to be aggregated over country of origin/custody and counterparty sector classification, and added to their non-ISIN counterparts. If you have any questions regarding these instructions, please contact your DNB contact person for your DRA-MFI reports.

## 5. Transitional report

If your institution reports non-listed shares on the PEN-AI and/or AEB-AI and/or AEN-AI, then these shares should be migrated to the respective PEN-A and/or AEB-A and/or AEN-A forms. You can do this by filling in the June 2020 closing balances for the ISIN shares in market value in the July 2020 other changes column.

Transactions executed, exchange rates changes and price changes in or on these ISIN's in July 2020 have to be reported in the respective columns of the respective PEN-A, AEB-A or AEN-A forms. The closing balances over July 2020 will reflect the aggregation of ISIN and non-ISIN positions, and should reconcile with all of these columns. From the reporting month August 2020 onwards, these positions should be reported in the manner described in the previous section.