

Frequency and Remittance dates of Supervisory Reports

Supervisory Reports	EBA ITS Modules	Templates	Reporting Frequency	Scope of application	Reference date	Remittance date to Banking Supervision Department ^{1,2}
Additional liquidity monitoring	COREP_ALM_Con COREP_ALM_Ind	C00.01, C67.00, C68.00, C69.00, C70.00, C71.00, C66.01	Monthly/ Quarterly ⁵	Consolidated & solo basis	Monthly: last day of the month	15th calendar day after reference date
		Quarterly: 31 March, 30 June, 30 September, 31 December			12 May, 11 August, 11 November, 11 February	
Liquidity coverage ratio	COREP_LCR_DA_Con COREP_LCR_DA_Ind	C00.01, C72.00, C73.00, C74.00, C75.01, C76.00	Monthly	Consolidated & solo basis	last day of the month	15th calendar day after reference date
		C77.00 (only on a consolidated basis)				
COREP -Own Funds	COREP_OF_Con COREP_OF_Ind ⁴	C00.01, C01.00, C02.00, C03.00, C04.00, C05.01, C05.02, C07.00, C08.01, C08.02, C09.01, C09.02, C09.04, C10.01, C10.02, C11.00, C13.01, C16.00, C18.00, C19.00, C20.00, C21.00, C22.00, C23.00, C24.00, C25.00, C32.01, C32.02, C32.03, C32.04	Quarterly	Consolidated & solo basis ⁶	31 March, 30 June, 30 September, 31 December	12 May, 11 August, 11 November, 11 February
		C06.01, C06.02, C14.00, C14.01, C15.00, C17.01, C17.02, C33.00 (templates C06.01, C06.02 are submitted only on a consolidated basis)	Semi-annual			
COREP -Leverage ratio	COREP_LR_Con COREP_LR_Ind	C00.01, C40.00, C41.00, C42.00, C43.00, C44.00, C47.00	Quarterly	Consolidated & solo basis	31 March, 30 June, 30 September, 31 December	12 May, 11 August, 11 November, 11 February
Asset Encumbrance	AE_Con AE_Ind ⁴	A00.01, F32.01, F32.02, F32.03, F32.04, F33.00, F35.00	Quarterly	Consolidated & solo basis	31 March, 30 June, 30 September, 31 December	12 May, 11 August, 11 November, 11 February
		F34.00	Annual			
		F36.01, F36.02	Semi-annual			
Net Stable funding ratio	COREP_NSFR_Con COREP_NSFR_Ind	C00.01, C60.00, C61.00	Quarterly	Consolidated & solo basis	31 March, 30 June, 30 September, 31 December	12 May, 11 August, 11 November, 11 February
Large exposures	COREP_LE_Con COREP_LE_Ind	C00.01, C26.00, C27.00, C28.00, C29.00, C30.00, C31.00 (templates C30.00 & C31.00 are submitted only on a consolidated basis)	Quarterly	Consolidated & solo basis	31 March, 30 June, 30 September, 31 December	12 May, 11 August, 11 November, 11 February
FINREP	FINREP9_Con_IFRS ⁴	F00.01, F01.01 - F04.05, F05.01 - F07.01, F08.01, F08.02, F09.01.1, F09.02, F10.00 - F11.03, F11.04, F12.01- F19.00, F20.01 - F20.07.01, F21.00, F22.01 - F22.02 Module 2: F23.01-F26.00	Quarterly	Consolidated basis	31 March, 30 June, 30 September, 31 December	12 May, 11 August, 11 November, 11 February
		F30.01, F30.02, F31.01, F31.02	Semi-annual			
		F40.01, F40.02, F41.01, F41.02, F42.00, F43.00, F44.01, F44.02, F44.03, F44.04, F45.01, F45.02, F45.03, F46.00 Module 2: F47.00	Annual			

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FINREP (Act 112/31.1.2017)	FINREP9_Ind_IFRS ³	F00.01, F01.01, F01.02, F01.03, F02.00, F04.01, F04.02.1, F04.02.2, F04.03.1, F04.04.1, F04.05, F05.01, F06.01, F08.01, F08.02, F09.01.1, F09.02, F10.00, F11.01, F12.01, F13.01, F13.02.1, F13.03.1, F14.00, F16.01, F16.03, F17.01, F17.02, F17.03, F18.00, F18.01, F18.02, F19.00, F20.04, F20.05, F20.06 (simplified)	Quarterly	Solo basis	31 March, 30 June, 30 September, 31 December	<u>Business</u> day after reference date: <ul style="list-style-type: none"> • 30th (Stand-alone significant supervised entities and non SSM significant branches in GR) • 35th (Significant supervised entities part of SI supervised group and non SSM significant Subsidiaries) • 35th (Less significant stand-alone supervised entities and non SSM branches in GR) • 40th (Less significant supervised entities part of a LSI supervised group)
		F00.01, F01.01, F01.02, F01.03, F02.00, F04.01, F04.02.1, F04.02.2, F04.03.1, F04.04.1, F04.05, F05.01, F08.01, F08.02, F09.01.1, F10.00, F11.01, F12.01, F14.00, F18.00, F18.01, F18.02, F19.00 (oversimplified)				
Funding Plans (Act 181/4/28.01.2021)	FP_Con FP_Ind	P00.01, P01.01, P01.02, P01.03, P02.01, P02.02, P02.03, P02.04, P02.05, P02.06, P02.07, P02.08, P04.01, P04.02, P05.00	Annual	Consolidated or solo basis	31 December	15 March
Covid19	Covid19_Con_IFRS Covid19_Ind_IFRS	E 00.01, F 90.01, F 90.02, F 90.03, F 91.01, F 91.02, F 91.03, F 91.04, F 91.05, F 92.01, F 93.01, F 93.02	Monthly	Consolidated or solo basis	Monthly: last day of the month	Significant supervised entities: Based on the deadlines set by the ECB
		E 00.01, F 90.01, F 90.02, F 90.03, F 91.01, F 91.02, F 91.05, F 92.01, F 93.02	Quarterly		31 March, 30 June, 30 September, 31 December	Less significant supervised entities: 12 May, 11 August, 11 November, 11 February
Supervisory Benchmarking Exercise 2021						
IMV - Supervisory Benchmarking Portfolios- Initial Market Valuation	SBPIMV_Con SBPIMV_Ind	S00.01, C106	Annual	Consolidated & solo basis	30 September 2020	2 October 2020
Supervisory Benchmarking Portfolios - Risk Measures - Market Risk	SBPRM_Con SBPRM_Ind	(market risk templates S00.01, C107-C110)			31 January 2021	26 February 2021
Supervisory Benchmarking Portfolios -Credit Risk	SBPCR_Con SBPCR_Ind	(credit risk templates S00.01, C101-C103, C105, C111-C114)			31 December 2020	12 April 2021

NOTES:

- (1) According to article 3, par.2 of Regulation 680/2014 if the remittance day is a public holiday in the Member State of the competent authority to which the report is to be provided, or a Saturday or a Sunday, data shall be submitted on the following working day
- (2) According to article 3, par. 4 and 5 of Regulation 680/2014 institutions shall submit revised figures and other corrections to the submitted reports shall also be submitted to the competent authorities without undue delay
- (3) Templates in module FINREP9_Ind_IFRS are adjusted accordingly the supervisory financial reporting package applicable to institutions
- (4) According to article 17.1(a) of Regulation 680/2014 information applicable on a semi annual or annual basis shall not be included in data submission with reporting reference dates 31 March and 30 September (applicable for the following ITS modules: FINREP9_Con_IFRS, COREP_OF, AE)
- (5) The frequency of reporting is determined based on the criteria as set out in the amendments of Regulation 680/2014 and in particular Regulations 2016/313 and 2017/2114
- (6) Branches of credit institutions authorised in an EU Member State submit only templates C00.01 & C15.00 with semi-annual frequency