

# European Regulatory Reporting Calendar 2021 - 1<sup>st</sup> Half-Year

January	February	March	April	May	June
1 Fr New Year's Day	1 Mo SRF	1 Mo	1 Th	1 Sa Labour Day	1 Tu
2 Sa	2 Tu	2 Tu	2 Fr Good Friday	2 Su	2 We
3 Su	3 We	3 We	3 Sa	3 Mo	3 Th
4 Mo	4 Th	4 Th	4 Su Easter	4 Tu	4 Fr
5 Tu	5 Fr	5 Fr	5 Mo Easter Monday	5 We	5 Sa
6 We	6 Sa	6 Sa	6 Tu	6 Th	6 Su
7 Th	7 Su	7 Su	7 We	7 Fr	7 Mo
8 Fr	8 Mo AnaCredit <sup>7</sup> , SHS <sup>4</sup>	8 Mo AnaCredit <sup>7</sup> , SHS <sup>4</sup>	8 Th	8 Sa	8 Tu AnaCredit <sup>7</sup> , SHS <sup>4</sup>
9 Sa	9 Tu	9 Tu	9 Fr	9 Su	9 We
10 Su	10 We SHSG	10 We SHSG	10 Sa	10 Mo AnaCredit <sup>7</sup> , SHS <sup>4</sup>	10 Th SHSG
11 Mo AnaCredit <sup>7</sup> , SHS <sup>4</sup>	11 Th AE (A, B, C, D, E), AMM <sup>8</sup> , AnaCredit <sup>7</sup> (accounting data), FinRep (IFRS <sup>2</sup> , nGAAP <sup>9</sup> ), LE, LR+OWF <sup>1</sup> , NSFR	11 Th	11 Su	11 Tu	11 Fr
12 Tu		12 Fr	12 Mo AnaCredit <sup>7</sup> , SHS <sup>4</sup> , SBP	12 We AE (A, B, D), AMM <sup>8</sup> , AnaCredit <sup>7</sup> (accounting data), FinRep (IFRS <sup>2</sup> , nGAAP <sup>9</sup> ), LE, LR+OWF <sup>1</sup> , NSFR, SHSG	12 Sa
13 We SHSG		13 Sa	13 Tu		13 Su
14 Th		14 Su	14 We SHSG		14 Mo
15 Fr AMM <sup>8</sup> , LCR	12 Fr	15 Mo AMM <sup>8</sup> , FP <sup>15</sup> , LCR	15 Th AMM <sup>8</sup> , LCR	13 Th	15 Tu AMM <sup>8</sup> , LCR
16 Sa	13 Sa	16 Tu	16 Fr	14 Fr	16 We
17 Su	14 Su	17 We	17 Sa	15 Sa	17 Th
18 Mo MRM (SBP) <sup>3</sup>	15 Mo AMM <sup>8</sup> , LCR	18 Th	18 So	16 So	18 Fr
19 Tu	16 Tu	19 Fr AnaCredit <sup>7</sup>	19 Mo	17 Mo AMM <sup>8</sup> , LCR	19 Sa
20 We	17 We	20 Sa	20 Tu	18 Tu	20 Su
21 Th	18 Th	21 Su	21 We	19 We	21 Mo AnaCredit <sup>7</sup>
22 Fr AnaCredit <sup>7</sup>	19 Fr AnaCredit <sup>7</sup>	22 Mo	22 Th	20 Th	22 Tu
23 Sa	20 Sa	23 Tu	23 Fr AnaCredit <sup>7</sup>	21 Fr AnaCredit <sup>7</sup>	23 We
24 Su	21 Su	24 We	24 Sa	22 Sa	24 Th
25 Mo	22 Mo	25 Th	25 Su	23 Su Whitsunday	25 Fr
26 Tu	23 Tu	26 Fr	26 Mo	24 Mo Whitmonday	26 Sa
27 We	24 We	27 Sa	27 Tu	25 Tu	27 Su
28 Th	25 Th	28 Su	28 We	26 We	28 Mo
29 Fr MRM (SBP) <sup>3</sup> , SHS, SHSG	26 Fr MRM (SBP), SHS, SHSG	29 Mo	29 Th	27 Th	29 Tu
30 Sa	27 Sa	30 Tu	30 Fr RP, AMM <sup>8</sup> , AnaCredit <sup>7</sup> , LCR, SHS, SHSG	28 Fr	30 We AE (A, B, D, E), AMM <sup>8</sup> , AnaCredit <sup>7</sup> , FinRep (IFRS <sup>2</sup> , nGAAP), LCR, LE, LR+OWF <sup>1</sup> , MREL/TLAC, NSFR, SHS, SHSG
31 Su AMM <sup>8</sup> , AnaCredit <sup>7</sup> , LCR	28 Su AMM <sup>8</sup> , AnaCredit <sup>7</sup> , LCR	31 We LDR, AE (A, B, D), AMM <sup>8</sup> , AnaCredit <sup>7</sup> , FinRep (IFRS <sup>2</sup> , nGAAP), LCR, LE, LR+OWF <sup>1</sup> , NSFR, SHS, SHSG		29 Sa	
				30 Su	
				31 Mo AMM <sup>8</sup> , AnaCredit <sup>7</sup> , LCR, SHS, SHSG	

## DAILY REPORTING

**EMIR:** European Market Infrastructure Regulation  
**MiFID:** Reporting according to Art. 58 MiFID II  
**MiFIR:** Reporting according to Art. 26 MiFIR  
**MMSR:** Money Market Statistical Reporting  
**SFTR:** Securities Financing Transactions Regulation

## MONTHLY REPORTING

**AMM:** Additional Monitoring Metrics for Liquidity Reporting  
**AnaCredit:** Analytical Credit Datasets  
**LCR:** Liquidity Coverage Ratio (COREP)  
**SHS:** Securities Holdings Statistics  
**SHSG:** Securities Holdings Statistics (Group)

## QUARTERLY REPORTING

**AE:** Asset Encumbrance (Parts A, B, D)  
**FinRep IFRS:** Financial Reporting according to IFRS  
**FinRep nGAAP:** Financial Reporting according to national GAAP  
**LE:** Large Exposures (COREP)  
**LR:** Leverage Ratio (COREP)  
**MREL/TLAC:** Minimum Requirement for Own Funds and Eligible Liabilities / Total Loss Absorbing Capacity  
**NSFR:** Net Stable Funding Ratio (COREP)  
**OWF:** Own Funds (COREP)

## SEMIANNUAL REPORTING

**AE:** Asset Encumbrance (Part E)

## ANNUAL REPORTING

**AE:** Asset Encumbrance (Teil C)  
**FP:** Funding Plans  
**IMV (SBP):** Initial Market Valuation (SBP)  
**LDR:** SRB Liability Data Report  
**RP:** EBA ITS on Reporting for Resolution Plans  
**MRM:** Market Risk Measurement (SBP)  
**SBP:** Supervisory Benchmarking Portfolios  
**SRF:** Ex-ante Contributions to the Single Resolution Fund

**Submission Deadline** (Please note that the actual submission (and reporting dates may vary as they depend on national holidays, which we are unable to include in the calendar for all EU countries.)

**Reporting Date** (End-of-month reporting is understood to mean the last day of the calendar month. If the last day of the month falls on a weekend, a public holiday or a general bank holiday (e.g. New Year's Eve), the position of the accounts must be reported as of the last business day of the month. The same applies to quarterly or year-end data.)

<sup>1</sup> C06, C14, C17, C33: semi-annual

<sup>2</sup> Part III: semi-annual, Part IV: annual

<sup>3</sup> SBP Market Risk Measurement (MRM) begins on 18.01.2021 and runs until 29.01.2021.

<sup>4</sup> For the hitherto SHS, the reporting of the contents specified in points 1 to 3 (institution reporting) must be submitted by the close of business on the 6th business day and the information pursuant to point 4 (group reporting- SHSG) by the close of business on the 8th business day after the end of each reporting month.

<sup>5</sup> Expected / date not yet known

<sup>6</sup> Where credit institutions are permitted by national laws to report their financial information based on their accounting year-end, which deviates from the calendar year-end, the latest available accounting year-end should be considered as the reference date.

<sup>7</sup> Monthly reporting for domestic institutions on the 6th and for foreign institutions on the 15th business day of the month. For quarterly reports, the deadlines are 12.05, 11.08, 11.11 and 11.02.

<sup>8</sup> Under certain conditions, institutions are permitted to report AMM quarterly rather than monthly, in which case, the extended submission deadline for quarterly reports applies.

<sup>9</sup> Depending on the significance of the institution, extended filing deadlines may be set by the national supervisor.

# European Regulatory Reporting Calendar 2021 - 2<sup>nd</sup> Half-Year

July	August	September	October	November	December
1 Th	1 Su	1 We	1 Fr <b>IMV (SBP)<sup>5</sup></b>	1 Mo 44	1 We
2 Fr	2 Mo 31	2 Th	2 Sa	2 Tu	2 Th
3 Sa	3 Tu	3 Fr	3 Su	3 We	3 Fr
4 Su	4 We	4 Sa	4 Mo 40	4 Th	4 Sa
5 Mo 27	5 Th	5 Su	5 Tu	5 Fr	5 Su
6 Tu	6 Fr	6 Mo 36	6 We	6 Sa	6 Mo 49
7 We	7 Sa	7 Tu	7 Th	7 Su	7 Tu
8 Th <b>AnaCredit<sup>7</sup>, SHS<sup>4</sup></b>	8 Su	8 We <b>AnaCredit<sup>7</sup>, SHS<sup>4</sup></b>	8 Fr <b>AnaCredit<sup>7</sup>, SHS<sup>4</sup></b>	8 Mo <b>AnaCredit<sup>7</sup>, SHS<sup>4</sup></b> 45	8 We <b>AnaCredit<sup>7</sup>, SHS<sup>4</sup></b>
9 Fr	9 Mo <b>AnaCredit<sup>7</sup>, SHS<sup>4</sup></b> 32	9 Th	9 Sa	9 Tu	9 Th
10 Sa	10 Tu	10 Fr <b>SHSG</b>	10 Su	10 We <b>SHSG</b>	10 Fr <b>SHSG</b>
11 Su	11 We <b>AE (A, B, D, E), AMM<sup>8</sup>, AnaCredit<sup>7</sup> (accounting data), FinRep (IFRS<sup>2</sup>, nGAAP<sup>9</sup>), LE, LR+OWF<sup>1</sup>, NSFR, SHSG</b>	11 Sa	11 Mo 41	11 Th <b>AE (A, B, D), AMM<sup>8</sup>, AnaCredit<sup>7</sup> (accounting data), FinRep (IFRS<sup>2</sup>, nGAAP<sup>9</sup>), LE, LR+OWF<sup>1</sup>, NSFR</b>	11 Sa
12 Mo <b>SHSG</b> 28		12 Su	12 Tu <b>SHSG</b>		12 Su
13 Tu		13 Mo 37	13 We		13 Mo 50
14 We	12 Th	14 Tu	14 Th	12 Fr	14 Tu
15 Th <b>AMM<sup>8</sup>, LCR</b>	13 Fr	15 We <b>AMM<sup>8</sup>, LCR</b>	15 Fr <b>AMM<sup>8</sup>, LCR</b>	13 Sa	15 We <b>AMM<sup>8</sup>, LCR</b>
16 Fr	14 Sa	16 Th <b>IMV (SBP) booking date<sup>5</sup></b>	16 Sa	14 Su	16 Th
17 Sa	15 Su	17 Fr	17 Su	15 Mo <b>AMM<sup>8</sup>, LCR</b> 46	17 Fr
18 Su	16 Mo <b>AMM<sup>8</sup>, LCR</b> 33	18 Sa	18 Mo 42	16 Tu	18 Sa
19 Mo 29	17 Tu	19 Su	19 Tu	17 We	19 Su
20 Tu	18 We <b>MREL/TLAC</b>	20 Mo 38	20 We	18 Th <b>MREL/TLAC</b>	20 Mo 51
21 We <b>AnaCredit<sup>7</sup></b>	19 Th	21 Tu <b>AnaCredit<sup>7</sup></b>	21 Th <b>AnaCredit<sup>7</sup></b>	19 Fr <b>AnaCredit<sup>7</sup></b>	21 Tu <b>AnaCredit<sup>7</sup></b>
22 Th	20 Fr <b>AnaCredit<sup>7</sup></b>	22 We	22 Fr	20 Sa	22 We
23 Fr	21 Sa	23 Th <b>IMV (SBP) valuation date<sup>5</sup></b>	23 Sa	21 Su	23 Th
24 Sa	22 Su	24 Fr	24 Su	22 Mo 47	24 Fr <b>Heiligabend</b>
25 Su	23 Mo 34	25 Sa	25 Mo 43	23 Tu	25 Sa <b>1. Weihnachtsfeiertag</b>
26 Mo 30	24 Tu	26 Su	26 Tu	24 We	26 Su <b>2. Weihnachtsfeiertag</b>
27 Tu	25 We	27 Mo 39	27 We	25 Th	27 Mo 52
28 We	26 Th	28 Tu	28 Th	26 Fr	28 Tu
29 Th	27 Fr	29 We	29 Fr <b>SHS, SHSG</b>	27 Sa	29 We
30 Fr <b>SHS, SHSG</b>	28 Sa	30 Th <b>AE (A, B, D), AMM<sup>8</sup>, AnaCredit<sup>7</sup>, FinRep (IFRS<sup>2</sup>, nGAAP), LCR, LE, LR+OWF<sup>1</sup>, MREL/TLAC, NSFR, SHS, SHSG</b>	30 Sa	28 Su	30 Th
31 Sa <b>AMM<sup>8</sup>, AnaCredit<sup>7</sup>, LCR</b>	29 Su		31 Su <b>AMM<sup>8</sup>, AnaCredit<sup>7</sup>, LCR</b>	29 Mo 48	31 Fr <b>AE (A, B, C, D, E), AMM<sup>8</sup>, AnaCredit<sup>7</sup>, FinRep (IFRS<sup>2</sup>, nGAAP), FP<sup>15</sup>, LCR, LDR, LE, LR+OWF<sup>1</sup>, MREL/TLAC, NSFR, RP, SBP, SHS, SHSG, SRF</b>
	30 Mo 35			30 Tu <b>AMM<sup>8</sup>, AnaCredit<sup>7</sup>, LCR, SHS, SHSG</b>	
	31 Tu <b>AMM<sup>8</sup>, AnaCredit<sup>7</sup>, LCR, SHS, SHSG</b>				

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