

European Regulatory Reporting Calendar 2022 - 1st Half-Year

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

¹ C06, C14, C17, C33: semiannual

² Part III: semiannual, Part IV: annual

³ SBP Market Risk Measurement (MRM) begins on 17.01.2022 und runs until 28.01.2022.

⁴ 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.

⁵ Expected / date not yet known

⁶ 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.

⁷ 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.

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

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

European Regulatory Reporting Calendar 2022 - 2nd Half-Year

July	August	September	October	November	December
1 Fr	1 Mo	1 Th	1 Sa	1 Tu	1 Th
2 Sa	2 Tu	2 Fr	2 Su	2 We	2 Fr
3 Su	3 We	3 Sa	3 Mo	3 Th	3 Sa
4 Mo	4 Th	4 Su	4 Tu	4 Fr	4 Su
5 Tu	5 Fr	5 Mo	5 We	5 Sa	5 Mo
6 We	6 Sa	6 Tu	6 Th	6 Su	6 Tu
7 Th	7 Su	7 We	7 Fr	7 Mo	7 We
8 Fr AnaCredit ⁷ , SHS ⁴	8 Mo AnaCredit ⁷ , SHS ⁴	8 Th AnaCredit ⁷ , SHS ⁴	8 Sa	8 Tu AnaCredit ⁷ , SHS ⁴	8 Th AnaCredit ⁷ , SHS ⁴
9 Sa	9 Tu	9 Fr	9 Su	9 We	9 Fr
10 Su	10 We SHSG	10 Sa	10 Mo AnaCredit ⁷ , SHS ⁴	10 Th SHSG	10 Sa
11 Mo	11 Th AE (A, B, D, E), AMM ⁸ , AnaCredit ⁷ (accounting data), FinRep (IFRS ² , nGAAP ⁹), LE, LR+OWF ¹ , NSFR	11 Su	11 Tu	11 Fr AE (A, B, D), AMM ⁸ , AnaCredit ⁷ (accounting data), FinRep (IFRS ² , nGAAP ⁹), LE, LR+OWF ¹ , NSFR	11 Su
12 Tu SHSG		12 Mo SHSG	12 We SHSG		12 Mo SHSG
13 We		13 Tu	13 Th		13 Tu
14 Th		14 We	14 Fr IMV (SBP) ⁵		14 We
15 Fr AMM ⁸ , LCR	13 Sa	15 Th IMV(SBP) booking date ⁵ , AMM ⁸ , LCR	15 Sa	12 Sa	15 Th AMM ⁸ , LCR
16 Sa	14 Su		16 Su	13 Su	16 Fr
17 Su	15 Mo AMM ⁸ , LCR	16 Fr	17 Mo AMM ⁸ , LCR	14 Mo	17 Sa
18 Mo	16 Tu	17 Sa	18 Tu	15 Tu AMM ⁸ , LCR	18 Su
19 Tu	17 We	18 Su	19 We	16 We	19 Mo
20 We	18 Th MREL/TLAC	19 Mo	20 Th	17 Th	20 Tu
21 Th AnaCredit ⁷	19 Fr	20 Tu	21 Fr	18 Fr MREL/TLAC	21 We AnaCredit ⁷
22 Fr	20 Sa	21 We	22 Sa	19 Sa	22 Th
23 Sa	21 Su	22 Th IMV(SBP) valuation date ⁵ , AnaCredit ⁷	23 Su	20 Su	23 Fr
24 Su	22 Mo AnaCredit ⁷		24 Mo AnaCredit ⁷	21 Mo	24 Sa Christmas Eve
25 Mo	23 Tu	23 Fr	25 Tu	22 Tu	25 Su Christmas Day
26 Tu	24 We	24 Sa	26 We	23 We AnaCredit ⁷	26 Mo Boxing Day
27 We	25 Th	25 Su	27 Th	24 Th	27 Tu
28 Th	26 Fr	26 Mo	28 Fr	25 Fr	28 We
29 Fr SHS, SHSG	27 Sa	27 Tu	29 Sa	26 Sa	29 Th
30 Sa	28 Su	28 We	30 Su	27 Su	30 Fr SHS, SHSG
31 Su AMM ⁸ , AnaCredit ⁷ , LCR	29 Mo	29 Th	31 Mo AMM ⁸ , AnaCredit ⁷ , LCR, SHS, SHSG	28 Mo	31 Sa AE (A, B, C, D, E), AMM ⁸ , AnaCredit ⁷ , FinRep (IFRS ² , nGAAP), FP ⁶ , LCR, LDR, LE, LR+OWF ¹ , MREL/TLAC, NSFR, SBP, SRF
	30 Tu	30 Fr AE (A, B, D), AMM ⁸ , AnaCredit ⁷ , FinRep (IFRS ² , nGAAP), LCR, LE, LR+OWF ¹ , MREL/TLAC, NSFR, SHS, SHSG		29 Tu	
	31 We AMM ⁸ , AnaCredit ⁷ , LCR, SHS, SHSG			30 We AMM ⁸ , AnaCredit ⁷ , LCR, SHS, SHSG	

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