

# European Regulatory Reporting Calendar 2019 - First Half-Year

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

## 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

## 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)  
**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:** Initial Market Valuation  
**MREL (LDR):** Minimum Requirement for Own Funds and Eligible Liabilities (Liability Data Report)  
**MREL (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

**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 21.01.2019 and runs until 01.02.2019.

<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> To be submitted at least once a year. In the case of increased reporting requirements, every six months.

<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 2019 - Second Half-Year

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

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