

**ITS on Supervisory Reporting – Reporting requirements for investment firms
on an individual and consolidated basis**

1. Investment firms authorised to provide Ancillary Service 1 and Investment Service 7 and/or 8 **subject to article 95(1)** of the Regulation (EU) No 575/2013 of the European Parliament and of the Council

a. Reporting on own funds and own funds requirements (Articles 7.1 and 8.1 of the ITS) (Annex I)

- Individual basis: Templates 1 to 5
- Consolidated basis: Templates 1 to 5 and 6

b. Reporting on Losses stemming from lending collateralised by immovable property (Articles 12.1 and 12.2 of the ITS) (Annex VI)

- Individual basis: Template 15
- Consolidated basis: Template 15

c. Reporting on asset encumbrance (Article 16a of the ITS) (Annex XVI)

- Individual basis: Templates 32.01-32.04, 33-35 and 36.01-36.02
- Consolidated basis: Templates 32.01-32.04, 33-35 and 36.01-36.02

2. Investment firms authorised to provide Investment Service 3 and/or 6 **subject to Article 96(1)** of the Regulation (EU) No 575/2013 of the European Parliament and of the Council

a. Reporting on own funds and own funds requirements (Articles 7.2 (5a and 5.b1) and 8.2 (5a and 5.b1) of the ITS) (Annex I)

- Individual basis: Templates 1 to 5, 7, 8, 9, 10, 11, 12, 13, 14, 16, 18-24, 25
- Consolidated basis: Templates 1 to 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 16, 18-24, 25

b. Reporting on Losses stemming from lending collateralised by immovable property (Articles 12.1 and 12.2 of the ITS) (Annex VI)

- Individual basis: Template 15
- Consolidated basis: Template 15

c. Reporting on liquidity coverage requirement (Article 15 of the ITS) (Annex XII)

- Individual basis¹: Templates 51-54 and 60-61
- Consolidated basis²: Templates 51-54 and 60-61

¹ Exemption possible on demand, refer to art 6(4) of the Regulation (EU) No 575/2013 of the European Parliament and of the Council.

² Exemption possible on demand, refer to art 11(3) of the Regulation (EU) No 575/2013 of the European Parliament and of the Council.

ca. Reporting on additional monitoring metrics for liquidity (Article 16b of the ITS) (Annex XVIII)

- Individual basis: Templates 67-71
- Consolidated basis: Templates 67-71

d. Reporting on asset encumbrance (Article 16a of the ITS) (Annex XVI)

- Individual basis: Templates 32.01-32.04, 33-35 and 36.01-36.02
- Consolidated basis: Templates 32.01-32.04, 33-35 and 36.01-36.02

3. Investment firms authorised to provide Investment Service 3 and/or 6 **not subject to Article 96(1)** of the Regulation (EU) No 575/2013 of the European Parliament and of the Council

a. Reporting on own funds and own funds requirements (Articles 5.a, 5.b and 6 of the ITS) (Annex I)

- Individual basis: Templates 1 to 5, 7, 8, 9, 10, 11, 12, 13, 14, 16, 17, 18-24, 25
- Consolidated basis: Templates 1 to 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 16, 17, 18-24, 25

b. Reporting on Losses stemming from lending collateralised by immovable property (Articles 12.1 and 12.2 of the ITS) (Annex VI)

- Individual basis: Template 15
- Consolidated basis: Template 15

c. Reporting on liquidity coverage requirement (Article 15 of the ITS) (Annex XII)

- Individual basis³: Templates 51-54 and 60-61
- Consolidated basis⁴: Templates 51-54 and 60-61

ca. Reporting on additional monitoring metrics for liquidity (Article 16b of the ITS)/Annex XVIII)

- Individual basis⁵: Templates 67-71
- Consolidated basis⁶: Templates 67-71

d. Reporting on leverage ratio (Article 14 of the ITS) (Annex X)

IMPORTANT NOTICE:

Following the publication of Implementing Regulation (EU) No 2016/428, templates C 40.00-C 46.00 as defined in Implementing Regulation (EU) No 680/2014 shall be established for the last time at the reference date 30 June 2016. The last remittance of these templates shall be the 11 August 2016.

- Individual basis: Templates 40-46
- Consolidated basis: Templates 40-46

³ Exemption possible on demand, refer to art 6(4) of the Regulation (EU) No 575/2013 of the European Parliament and of the Council

⁴ Exemption possible on demand, refer to art 11(3) of the Regulation (EU) No 575/2013 of the European Parliament and of the Council.

⁵ Exemption possible on demand, refer to art 6(4) of the Regulation (EU) No 575/2013 of the European Parliament and of the Council

⁶ Exemption possible on demand, refer to art 11(3) of the Regulation (EU) No 575/2013 of the European Parliament and of the Council.

Reporting on leverage ratio (Article 14 of the ITS) (Annex X and XI)

IMPORTANT NOTICE:

Following the publication of Implementing Regulation (EU) N° 2016/428, templates C 40.00-C 44.00 and C 47.00 (as defined in Implementing regulation (EU) N° 2016/428) shall be established for the first time at the reference date 30 September 2016. The first remittance of these templates shall be the 11 November 2016.

- Individual basis: Templates 40-44-47
- Consolidated basis: Templates 40-44 47

e. Reporting on large exposures (Article 13 of the ITS) (Annex VIII)

- Individual basis: Templates 26-31
- Consolidated basis: Templates 26-31

f. Reporting on asset encumbrance (Article 16a of the ITS) (Annex XVI)

- Individual basis: Templates 32.01-32.04, 33-35 and 36.01-36.02
- Consolidated basis: Templates 32.01-32.04, 33-35 and 36.01-36.02