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MALTA FINANCIAL SERVICES AUTHORITY

Circular to Credit Institutions including branches on the General Reporting Instructions relating to the Funding Plans, Additional Liquidity Monitoring Metrics, and revised COREP& FINREP templates

Introduction

Pursuant to the Circular to credit institutions on the Supervisory Reporting Requirements Webpage and the Draft ITS on Supervisory Reporting, dated 22 April 2015, the Authority is hereby issuing a communication to all credit institutions with regards to developments on the supervisory reporting by credit institutions.

The new and revised supervisory reporting templates to be compiled by the respective licensed institutions, together with the related instructions, can be found on the Authority's website. These can be accessed via the following link:

<http://www.mfsa.com.mt/pages/viewcontent.aspx?id=559>

As a result, the Authority would like to draw the attention of the reporting agents to the following general reporting instructions:

1. The Inclusion of Additional Country and Currency Codes;
2. The Inclusion of Additional Counterparties in the Large Exposures templates and;
3. New Folder Naming Conventions for Funding Plans and Additional Liquidity Monitoring Metrics.

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1. The Inclusion of Additional Country and Currency Codes

In the previous version of the supervisory reporting requirements, certain templates included a unique tab for each and every country or currency code. Reporting agents were required to populate the relevant tabs. With the introduction of the new and revised templates, credit institutions are now required to add new tabs for any relevant country and currency disclosures, as applicable.

In order to facilitate the inclusion of additional country and currency tabs, the relevant templates together with the respective instructions can be found in the tables below:

<i>Instructions for the Inclusion of Additional Countries</i>		
<i>Component</i>	<i>Template</i>	<i>Instructions</i>
COREP Own Funds and Own Funds Requirements	C_09.01	1. Copy template and paste into a new tab 2. Choose country from drop down list 3. Change Tab Name to this naming convention: <i>Template_Country Code¹</i> (for example selecting USA for C_09.01, Tab Name should read: C_09.01_US)
	C_09.02	
	C_09.03	
COREP Immovable Property Losses	C_15.00	
FINREP Financial Reporting	F_20.04	
	F_20.05	
	F_20.06	
	F_20.07	

¹ For a list of the respective country and currency codes please refer to the Authority's [website](#)

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<i>Instructions for the Inclusion of Additional Currencies</i>		
<u><i>Component</i></u>	<u><i>Template</i></u>	<u><i>Instructions</i></u>
COREP Liquidity (LCR)	C_51.00	1. Copy template and paste into a new tab 2. Choose currency from drop down list 3. Change Tab Name to this naming convention: <i>Template_Currency Code</i> ² (for example selecting US Dollar for C_51.00, Tab Name should read: C_51.00_USD)
	C_52.00	
	C_53.00	
	C_54.00	
COREP Liquidity (NSFR)	C_60.00	
	C_61.00	
COREP Additional Liquidity Monitoring Metrics (AMM)	C_66.00	
	C_67.00	
	C_68.00	
	C_69.00	
	C_70.00	
	C_71.00	
Funding Plans	P_02.06	

With respect to those templates that include a Total tab, reporting agents are now required to populate all tabs and cells within the sheets including all Totals.

² For a list of the respective country and currency codes please refer to the Authority's [website](#)

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2. The Inclusion of Additional Counterparties in the Large Exposures templates

The format of the Large Exposures templates has now been modified to include only the relevant number of rows in the sheet, according to the number of counterparties.

The revised Large Exposures templates contain only one row (row '999), and credit institutions are now required to populate the templates by inserting additional rows for each counterparty. In doing so, it is very important that credit institutions replace the '999 code in the first row with '010 and increments of 10 for every row thereafter ('020, '030, '040, etc.)

Please see the table below for the instructions pertaining to the relevant templates which are applicable for the inclusion of additional counterparties:

<i>Instructions for the Inclusion of Additional Counterparties</i>		
<i>Component</i>	<i>Template</i>	<i>Instructions</i>
COREP Large Exposures	C_27.00	1. Copy Row '999
	C_28.00	2. Insert additional rows for every counterparty
	C_29.00	3. Replace the '999 code with '010, and increments of
	C_30.00	10 for every row thereafter ('010, '020, '030, '040,
	C_31.00	etc)

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3. New Folder Naming Conventions for Funding Plans and Additional Liquidity Monitoring Metrics

Credit institutions are required to submit to the Authority the templates through the MFSA web portal in accordance with their respective naming conventions. The folder naming convention for Additional Liquidity Monitoring Metrics should be as follows:

BankDesignatedCode_MonthYear_LevelOfApplication_COREp_AMM

The folder naming convention for the Funding Plans templates should be as follows:

BankDesignatedCode_MonthYear_LevelOfApplication_FP

Communications Unit

Malta Financial Services Authority

5th June 2015