

Circular to Credit Institutions on AMM reporting and revised Supervisory Reporting Templates

Pursuant to the *Circular to Credit Institutions on the reporting relating to Additional Liquidity Monitoring Metrics*, dated 20th July 2015, the Authority is hereby drawing the attention of all credit institutions licensed under the Banking Act 1994 with regards to the *Commission Implementing Regulation (EU) 2016/313 of 1 March 2016 amending Implementing Regulation (EU) No 680/2014 with regard to additional monitoring metrics for liquidity reporting* (ITS on AMM).

The Authority is also hereby issuing a communication to all credit institutions with regards to revised supervisory reporting templates.

Additional Liquidity Monitoring Metrics Reporting

Institutions are required to report information relating to Additional Monitoring Metrics (AMM) both on a solo and consolidated basis, as applicable, on a monthly or quarterly basis, subject to the conditions set out in Article 16b paragraph 2 of the ITS on AMM under Article 415(3)(b) of the CRR.

For the period from 1 April 2016 to 31 October 2016, the reporting remittance date relating to monthly reporting shall be the 30th calendar day after the reporting reference date, with the first reporting period as at 30th April 2016. Subsequently, the monthly reporting shall be the 15th calendar day after reference date¹.

The Authority will communicate directly with the credit institutions that are exempted from monthly reporting.

¹ Refer to updated Remittance Timetable in the [Supervisory Reporting webpage](#).

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Revised Supervisory Reporting Templates

In order to facilitate the identification of the templates that have been revised, the revisions have been included in the table below:

<i><u>Component</u></i>	<i><u>Template</u></i>	<i><u>Applicable Reference Dates</u></i>
COREP Additional Liquidity Monitoring Metrics (AMM)*	C_66.00	As per ITS on AMM , the EBA is currently in the process of updating the Maturity Ladder template C_66.00. Therefore in the interim, credit institutions are not required to report this template. This amended set of the templates will be applicable as from 30th April 2016 reference date for monthly reporting and from 30th June 2016 reference date for quarterly reporting.
	C_67.00	
	C_68.00	
	C_69.00	
	C_70.00	
	C_71.00	
COREP Own Funds and Own Funds Requirements (CA)	C_09.01	This new version of the templates will be applicable as from 31st March 2016 reference date.
	C_09.02	
	C_09.03	
FINREP	F_06.00	This new version of the templates will be applicable as from 31st March 2016 reference date.

The revised templates will apply to institutions reporting on a solo and consolidated basis, as applicable. The revised supervisory reporting templates to be compiled by the respective licensed institutions can be found on the Authority's website².

Communications Unit

Malta Financial Services Authority

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² Link to Authority's website: [Supervisory Reporting webpage](#).