

What You Need to Know About EBA 2.9 and How we will help you

BRT – Regulatory Reporting – Product Management



DISCLAIMER

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Agenda

- 1 EBA 2.9 Changes
- 2 EBA 2.9 Timeline
- 3 MA Release plan
- 4 MA Versions compatible with EBA 2.9
- 5 How we will assist you



01

EBA 2.9 Changes

EBA Reporting Framework 2.9

<https://eba.europa.eu/-/eba-publishes-amended-technical-standards-on-supervisory-and-resolution-reporting-for-eu-institutions-and-the-corresponding-dpm-and-xbrl-taxonomy-2-9>

Main changes published on 28 May 2019 (Phase I)

- changes to **COREP** OF to reflect the new revised securitization framework
- Corrections to **ALMM** (technical amendments)
- changes to **LCR DA** with regard to liquidity in response to the new amending Act
- changes to **RESOLUTION** reporting requirements (adjustments and additional templates)

Main changes published on 21 August 2019 (Phase II)

- related to **FINREP** with regard to non-performing and forborne exposures, P&L, and IFRS 16
- related to **SBP** with regard to benchmarking of internal approach



No change to Asset Encumbrance , NSFR and FP reports in this release

Publication	RES	LCR_DA	COREP	AE	FINREP	SBP	FP	REM
2.8	1.0.1	2.3.2	2.3.2	1.0.5	2.2.2	1.0.5	1.0.6	2.0.0
2.9 May	1.1.0	2.4.0	2.4.0					
2.9 August				1.0.5	2.3.0	1.0.6		
2.10	1.1.0	2.4.0	2.4.0	1.0.5	2.3.0	1.0.6	2.00	2.1.0



COREP OF (Securitization)

Basel III Document

Revisions to the securitisation framework

Amended to include the alternative capital treatment for "simple, transparent and comparable" securitisations

"Securitisation Internal Ratings-Based Approach"
(SEC-IRBA)



"Securitisation External Ratings-Based Approach"
(SEC-ERBA)
(if permitted in jurisdiction)



"Securitisation Standardised Approach"
(SEC-SA)



BANK FOR INTERNATIONAL SETTLEMENTS

Standard

Capital treatment for short-term "simple, transparent and comparable" securitisations

May 2018



BANK FOR INTERNATIONAL SETTLEMENTS

COREP OF (Securitization)

Aligning with the new EU securitization framework (EBA ITS 2019 01)

Annex I - REPORTING ON OWN FUNDS AND OWN FUNDS REQUIREMENTS			
COREP TEMPLATES			
Template number	Template code	Name of the template /group of templates	Short name
		CAPITAL ADEQUACY	CA
1	C 01.00	OWN FUNDS	CA1
2	C 02.00	OWN FUNDS REQUIREMENTS	CA2
3	C 03.00	CAPITAL RATIOS	CA3
4	C 04.00	MEMORANDUM ITEMS:	CA4
		TRANSITIONAL PROVISIONS	CA5
5,1	C 05.01	TRANSITIONAL PROVISIONS	CA5.1
5,2	C 05.02	GRANDFATHERED INSTRUMENTS: INSTRUMENTS NOT CONSTITUING STATE AID	CA5.2
		GROUP SOLVENCY	GS
6,1	C 06.01	GROUP SOLVENCY: INFORMATION ON AFFILIATES - TOTAL	GS Total
6,2	C 06.02	GROUP SOLVENCY: INFORMATION ON AFFILIATES	GS
		CREDIT RISK	CR
7	C 07.00	CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: STANDARDISED APPROACH TO CAPITAL REQUIREMENTS	CR SA
		CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS	CR IRB
8,1	C 08.01	CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS	CR IRB 1
8,2	C 08.02	CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS (Breakdown by obligor grades or pools)	CR IRB 2
		GEOGRAPHICAL BREAKDOWN	CR GB
9,1	C 09.01	Table 9.1 - Geographical breakdown of exposures by residence of the obligor (SA exposures)	CR GB 1
9,2	C 09.02	Table 9.2 - Geographical breakdown of exposures by residence of the obligor (IRB exposures)	CR GB 2
9,4	C 09.04	Table 9.4 - Breakdown of credit exposures relevant for the calculation of the countercyclical buffer by country and institution-specific countercyclical buffer rate	CCB
		CREDIT RISK: EQUITY - IRB APPROACHES TO CAPITAL REQUIREMENTS	CR EQU IRB
10,1	C 10.01	CREDIT RISK: EQUITY - IRB APPROACHES TO CAPITAL REQUIREMENTS	CR EQU IRB 1
10,2	C 10.02	CREDIT RISK: EQUITY - IRB APPROACHES TO CAPITAL REQUIREMENTS. BREAKDOWN OF TOTAL EXPOSURES UNDER THE PD/LGD APPROACH BY OBLIGOR GRADES:	CR EQU IRB 2
11	C 11.00	SETTLEMENT/DELIVERY RISK	CR SETT
12	C 12.00	CREDIT RISK: SECURITISATIONS - STANDARDISED APPROACH TO OWN FUNDS REQUIREMENTS	CR SEC SA
13	C 13.00	CREDIT RISK: SECURITISATIONS - IRB APPROACH TO OWN FUNDS REQUIREMENTS	CR SEC IRB
13,1	C 13.01	CREDIT RISK: SECURITISATIONS	CR SEC
14	C 14.00	DETAILED INFORMATION ON SECURITISATIONS	CR SEC Details
14,1	C 14.01	DETAILED INFORMATION ON SECURITISATIONS BY APPROACH	CR SEC Details 2
		MARKET RISK	MKR
18	C 18.00	MARKET RISK: STANDARDISED APPROACH FOR POSITION RISKS IN TRADED DEBT INSTRUMENTS	MKR SA TDI
19	C 19.00	MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN SECURITISATIONS	MKR SA SEC
20	C 20.00	MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN THE CORRELATION TRADING PORTFOLIO	MKR SA CTP
21	C 21.00	MARKET RISK: STANDARDISED APPROACH FOR POSITION RISK IN EQUITIES	MKR SA EQU

COREP OF (Securitization) - C 13.01

Aligning with the new EU securitization framework (EBA ITS 2019 01)

		C 13.01 - CREDIT RISK: SECURITISATIONS (CR SEC)																									
		EXPOSURE VALUE	(-) DEDUCTED FROM OWN FUNDS	SUBJECT TO RISK WEIGHTS	SEC-IRBA						SEC-SA						SEC-ERBA										
					BREAKDOWN BY RW BANDS					OF WHICH: CALCULATED UNDER ARTICLE 255 (4) (PURCHASED RECEIVABLES)	BREAKDOWN BY RW BANDS					SHORT TERM CREDIT QUALITY STEPS											
					= < 20% RW	> 20% TO 50% RW	> 50% TO 100% RW	> 100% TO < 1250% RW	1250% RW		= < 20% RW	> 20% TO 50% RW	> 50% TO 100% RW	> 100% TO < 1250% RW	1250% RW (W UNKNOW N)	1250% RW (OTHER)	CQS 1	CQS 2	CQS 3	ALL OTHER CQS	CQS 1	CQS 2	CQS 3				
					0180	0190	0200	0210	0220		0230	0240	0250	0260	0270	0280	0290	0300	0310	0320	0330	0340	0350	0360	0370	0380	0390
0010	TOTAL EXPOSURES																										
0020	SECURITISATIONS																										
0030	QUALIFYING FOR DIFFERENTIATED																										
0040	STS EXPOSURES																										

COREP OF (Securitization) - C 14.00

Aligning with the new EU securitization framework (EBA ITS 2019 01)

C 14.00 - DETAILED INFORMATION (SEC Details)																								
ROW NUMBER	INTERNAL CODE	IDENTIFIER OF THE SECURITISATION	SECURITISATION STRUCTURE															SECURITISATION POSITIONS						
			ON-BALANCE SHEET ITEMS						OFF-BALANCE SHEET ITEMS AND DERIVATIVES			MATURITY			MEMORANDUM ITEMS			ORIGINAL EXPOSURE PRE-CONVERSION FACTORS						MEMORANDUM ITEMS
			MEZZANINE			FIRST LOSS			SENIOR	MEZZANINE	FIRST LOSS	FIRST FORESEEABLE TERMINATION DATE	ORIGINATOR'S CALL OPTIONS INCLUDED IN TRANSACTION	LEGAL FINAL MATURITY DATE	ATTACHMENT POINT OF RISK SOLD (%)	DETACHMENT POINT OF RISK SOLD (%)	RISK TRANSFER CLAIMED BY ORIGINATOR INSTITUTION (%)	ON-BALANCE SHEET ITEMS			OFF-BALANCE SHEET ITEMS AND DERIVATIVES			DIRECT CREDIT SUBSTITUTES
			AMOUNT	NUMBER OF TRANCHES	CQS OF THE MOST SUBORDINATED ONE	AMOUNT	DETACHMENT POINT (%)	CQS										SENIOR	MEZZANINE	FIRST LOSS	SENIOR	MEZZANINE	FIRST LOSS	
005	010	020	240	241	242	250	251	252	260	270	280	290	291	300	302	303	304	310	320	330	340	350	360	370

COREP OF (Securitization) - C 14.01

Aligning with the new EU securitization framework (EBA ITS 2019 01)

C 14.01 - DETAILED INFORMATION ON SECURITISATIONS BY APPROACH (SEC Details Approach)

C 14.01 - DETAILED INFORMATION ON SECURITISATIONS BY APPROACH (SEC Details Approach)																
			Approach:													
ROW NUMBER	INTERNAL CODE	IDENTIFIER OF THE SECURITISATION	SECURITISATION POSITIONS												EXPOSURE VALUE	
			ORIGINAL EXPOSURE PRE-CONVERSION FACTORS									MEMORANDUM ITEMS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES PRE CONVERSION FACTORS				
			ON-BALANCE SHEET ITEMS			OFF-BALANCE SHEET ITEMS AND DERIVATIVES						DIRECT CREDIT SUBSTITUTES	IRS / CRS	LIQUIDITY FACILITIES		OTHER
			SENIOR	MEZZANINE	FIRST LOSS	SENIOR	MEZZANINE	RW CORRESPONDING TO PROTECTION PROVIDER / INSTRUMENT	FIRST LOSS	RW CORRESPONDING TO PROTECTION PROVIDER / INSTRUMENT						
005	010	020	310	320	330	340	350	351	360	361	370	380	390	400	411	

COREP OF (Securitization)



New data points required, for calculations or reports or both

Due diligence

- 1250% RW or deduction if not demonstrate

STC

- Preferred RW for STC securitization

CR SEC: Credit Risk securitizations (C13.01)

- non-refundable purchase price discounts deducted – Col 160 (Art 248)
- Retails exposures treated as as purchased receivables – Col 270 (Art 255)

CR SEC Details: detailed information on securitizations (C14.00)

- % of the risk transfer claimed by originator institution for a securitization position - Col 304

C 13.01 - CREDIT RISK: SECURITISATIONS (CR SEC)

	TOTAL AMOUNT OF SECURITISATION EXPOSURES ORIGINATED	...	(-) NON REFUNDABLE PURCHASE PRICE DISCOUNT
	0010	...	0160
TOTAL EXPOSURES			
SECURITISATIONS			

ALMM

Technical amendments only

C 67.00 - CONCENTRATION OF FUNDING BY COUNTERPARTY

Total and significant currencies

		Concentration of funding by counterparty								
		Counterparty Name	Code	LEI Code	Counterparty Sector	Residence of Counterparty	Product Type	Amount Received	Weighted average original maturity	Weighted average residual maturity
Row	ID	010	015	020	030	040	050	060	070	080
010	1. TOP TEN COUNTERPARTIES EACH GREATER THAN 1% OF TOTAL LIABILITIES									
020	1,01									
030	1,02									
040	1,03									
050	1,04									
060	1,05									
070	1,06									
080	1,07									
090	1,08									
100	1,09									
110	1,10									
120	2. ALL OTHER FUNDING									

LCR DA

The new LCR amending Act (published on 13 July 2018)



Examples of LCR DA changes

- Reserves held by a third country subsidiary (level 1)
- New criteria to qualify a securitization as STS (level 2B)
- Liquidity buffer unwind mechanism (secured lending/collateral swaps)
- Inflow and outflow rates aligned with BCBS



Impacts on the LCR DA reports

- The templates are updated with new items, many memorandum items are removed

LCR DA

Reflecting the new LCR amending Act

ANNEX XXIV – REPORTING ON LIQUIDITY

LIQUIDITY TEMPLATES		
Template number	Template code	Name of the template /group of templates
LIQUIDITY COVERAGE TEMPLATES		
		PART I - LIQUID ASSETS
72	C 72.00	LIQUIDITY COVERAGE - LIQUID ASSETS
		PART II - OUTFLOWS
73	C 73.00	LIQUIDITY COVERAGE - OUTFLOWS
		PART III - INFLOWS
74	C 74.00	LIQUIDITY COVERAGE - INFLOWS
		PART IV - COLLATERAL SWAPS
75	C 75.00 ¹	LIQUIDITY COVERAGE - COLLATERAL SWAPS
		PART V - CALCULATIONS
76	C 76.00	LIQUIDITY COVERAGE - CALCULATIONS
		PART VI - PERIMETER OF CONSOLIDATION
77	C 77.00	LIQUIDITY COVERAGE - PERIMETER

LCR DA

Reflecting the new LCR amending Act

C 73.00 - LIQUIDITY COVERAGE - OUTFLOWS

Currency

Row	ID	Item	Amount 010	Market value of collateral extended 020	Value of collateral extended according to Article 9 030	Standard Weight 040	Applicable Weight 050	Outflow 060
203	1.1.3	Excess operational deposits						
204	1.1.3.1	deposits by-financial customers				1,00		
205	1.1.3.2	deposits by other customers						
206	1.1.3.2.1	covered by DGS				0,20		
207	1.1.3.2.2	not covered by DGS				0,40		
920	1.2	Outflows from secured lending and capital market-driven transactions						
930	1.2.1	Counterparty is central bank						
940	1.2.1.1	level 1 excl. EHQ Covered Bonds collateral				0,00		
945	1.2.1.1.1	of which collateral extended meets operational requirements						
950	1.2.1.2	level 1 EHQ Covered Bonds collateral				0,00		
955	1.2.1.2.1	of which collateral extended meets operational requirements						
960	1.2.1.3	level 2A collateral				0,00		
	6	Secured funding waived from Article 17 (2) and (3)						
1400	6.1	of which: secured by L1 excl. EHQCB						
1410	6.2	of which: secured by L1 EHQCB						
1420	6.3	of which: secured by L2A						

LCR DA



New data points required

OUTFLOWS (C73.00), section 6 and INFLOWS (C74.00), section 4

- Secured funding waived, from article 17 (2) AND (3)

COLLATERAL SWAPS (C75.01), section 5

- Collateral swaps waived, from article 17 (2) AND (3)

PERIMETER (new C77.00)

- New report about the LCR consolidation perimeter

C 77.00 - LIQUIDITY COVERAGE - PERIMETER

Row	Parent or subsidiary	Name	Code	LEI code	Country code	Type of entity
010	005	010	020	030	040	050
020						
030						
040						
050 ...						

RESOLUTION

MA solution: XBRL only

Annex I - RESOLUTION TEMPLATES			
Template number	Template code	Name of the template or group of templates	Short name
ENTITY INFORMATION, GROUP STRUCTURE AND DEPENDENCIES			
1	Z 01.00	Organisational structure	ORG
INFORMATION ON ON- AND OFF-BALANCE SHEET ITEMS			
2	Z 02.00	Liability Structure	LIAB
3	Z 03.00	Own funds requirements	DWN
4	Z 04.00	Intragroup financial interconnections	IFC
5.1	Z 05.01	Major counterparties (Liabilities)	MCP 1
5.2	Z 05.02	Major counterparties (off-balance sheet)	MCP 2
6	Z 06.00	Deposit insurance	DIS
CORE BUSINESS LINES, CRITICAL FUNCTIONS AND RELATED INFORMATION SYSTEMS AND FINANCIAL MARKET INFRASTRUCTURES			
<i>Critical functions and core business lines</i>			
7.1	Z 07.01	Criticality assessment of economic functions	FUNC 1
7.2	Z 07.02	Mapping of critical functions to legal entities	FUNC 2
7.3	Z 07.03	Mapping of core business lines to legal entities	FUNC 3
7.4	Z 07.04	Mapping of critical functions to core business lines	FUNC 4
8	Z 08.00	Critical services	SERV
<i>FMI services - providers and users</i>			
9	Z 09.00	FMI Services - Providers and Users - Mapping to Critical Functions (FMI) Information systems	FMI 1
10.1	Z 10.01	Critical Information systems (General information)	CIS 1
10.2	Z 10.02	Mapping of information systems	CIS 2

Data dictionary
Frameworks

EBA 2.9

- AE
- COREP
- FINREP
- FP
- REM
- RES
 - RES_2.8 / 2018-03-31
 - RES_2.8.1 / 2018-07-31
 - RES_2.9 / 2019-04-30
 - Tables
 - Modules
 - RESOL_Con
 - Resolution_EBA_-_Core_business_lines_critical_functions_and_related_information_systems_and_financ
 - Resolution_EBA_-_Entity_information_group_structure_and_dependencies
 - Resolution_EBA_-_Information_on_on_and_off_balance_sheet_items
 - Resolution_SRB_-_Critical_functions
 - T_20.01
 - T_20.02
 - T_20.03
 - T_20.04
 - T_20.05
 - T_98.00
 - Resolution_SRB_-_Financial_market_infrastructures
 - T_30.00
 - T_31.00
 - T_32.00
 - T_33.00
 - Resolution_SRB_-_Liabilities_and_other_financial_information
 - T_01.00
 - T_02.00
 - T_03.01
 - T_03.02
 - T_03.03
 - T_04.00
 - T_05.01
 - T_06.01
 - T_07.00
 - T_08.00
 - T_09.00
 - T_12.00
 - T_99.00

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T 01.00.b	Liability structure - carrying amount
T 02.00.a	Own funds - regulatory requirements excluding leverage ratio
T 02.00.b	Own Funds - leverage ratio requirement
T 03.01	Intragroup liabilities
T 03.02	Intragroup guarantees - received
T 03.03	Intragroup guarantees - provided
T 04.00	Securities (including CET1, AT1 & Tier 2 instruments; excluding intragroup)
T 05.01	All deposits (excluding intra-group)
T 06.01	Other financial Liabilities (not included in other tabs, excluding intragroup)
T 07.00	Derivatives
T 08.00	Secured finance, excluding intragroup
T 09.00	Other non-financial liabilities (not included in other tabs, excluding intragroup)
T 12.00	Major counterparties (derivatives, commitments received)
T 20.01	Critical functions - Deposits
T 20.02.a	Critical functions - Lending (I)
T 20.02.b	Critical functions - Lending (II)
T 20.03.a	Critical functions - Payments, Cash, Settlement, Clearing, Custody (I)
T 20.03.b	Critical functions - Payments, Cash, Settlement, Clearing, Custody (II)
T 20.03.c	Critical functions - Payments, Cash, Settlement, Clearing, Custody (III)
T 20.04	Critical functions - Capital Markets
T 20.05.a	Critical functions - Wholesale funding (I)
T 20.05.b	Critical functions - Wholesale funding (II)
T 20.05.c	Critical functions - Wholesale funding (III)
T 30.00	FMI services - Providers and users
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T 98.00.a	General information (critical functions) I
T 98.00.b	General information (critical functions) II
T 99.00	Identification of entities and other reporting details
Z 01.00	Organisational structure (ORG)
Z 02.00	Liability structure (LIAB)
Z 03.00	Own funds requirements (DWN)
Z 04.00	Intragroup financial interconnections (IFC)
Z 05.01	Major liability counterparties (MCP 1)
Z 05.02	Major off-balance sheet counterparties (MCP 2)
Z 06.00	Deposit insurance (DIS)
Z 07.01.a	Criticality assessment of economic functions (FUNC 1)(I)
Z 07.01.b	Criticality assessment of economic functions (FUNC 1)(II)
Z 07.01.c	Criticality assessment of economic functions (FUNC 1)(III)
Z 07.02	Mapping of critical functions by legal entity (FUNC 2)
Z 07.03	Mapping of core business lines to legal entities (FUNC 3)
Z 07.04	Mapping of critical functions to core business lines (FUNC 4)
Z 08.00	Critical services (SERV)
Z 09.00	FMI Services - providers and users - Mapping to Critical Functions (FMI)
Z 10.01	Critical Information Systems (general information) (CIS 1)
Z 10.02	Mapping of Information Systems (CIS 2)

EBA Reporting Framework 2.9 SBP

Final draft amending the Benchmarking Regulation (15 July 2019)



Key changes for Credit Risk reports

- 1 **Less portfolios** to be reported
- 2 Empty portfolios requirement is removed
- 3 **SLEs** under the slotting approach (new rating split)
- 4 Large Corporate portfolio (more granular split by revenue tranches)
- 5 Simplification of the structure:

FINREP

Changes with non-performing and forborne exposures reporting, P&L and IFRS16

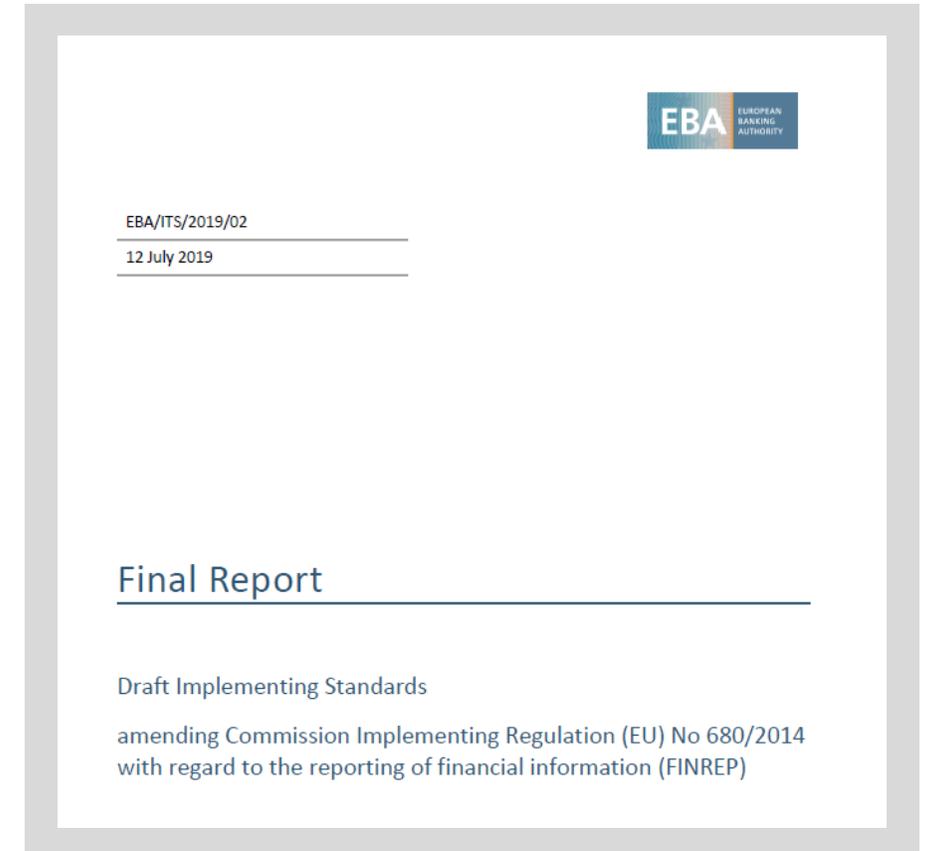
Final draft published on July 12th 2019 (phase II)

NPE and forborne exposures is a key priority

- revision of existing templates
- new templates on NPE portfolios
- P&L items enhancement

IFRS16 leases has replaced IAS 17 since 1 jan 2019

- Minor changes to reflect the main impacts on lesses



EBA 2.9 summary of changes



Main structural changes:

- COREP OF (Securitisation)
- LCR DA
- FINREP
- SBP



Other changes:

- VC for all reports
- XBRL for all reports



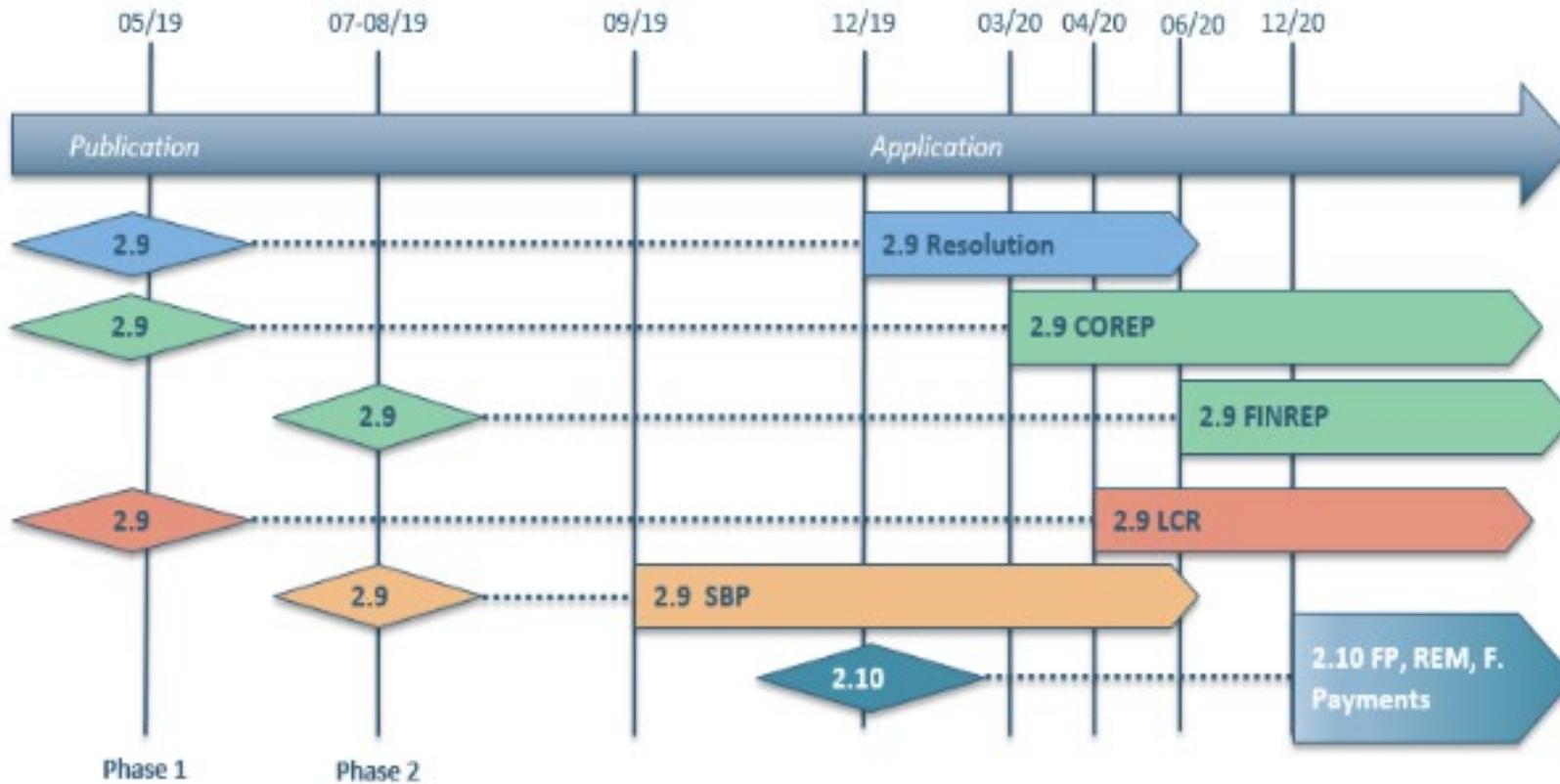
No changes for AE,
NSFR and FP

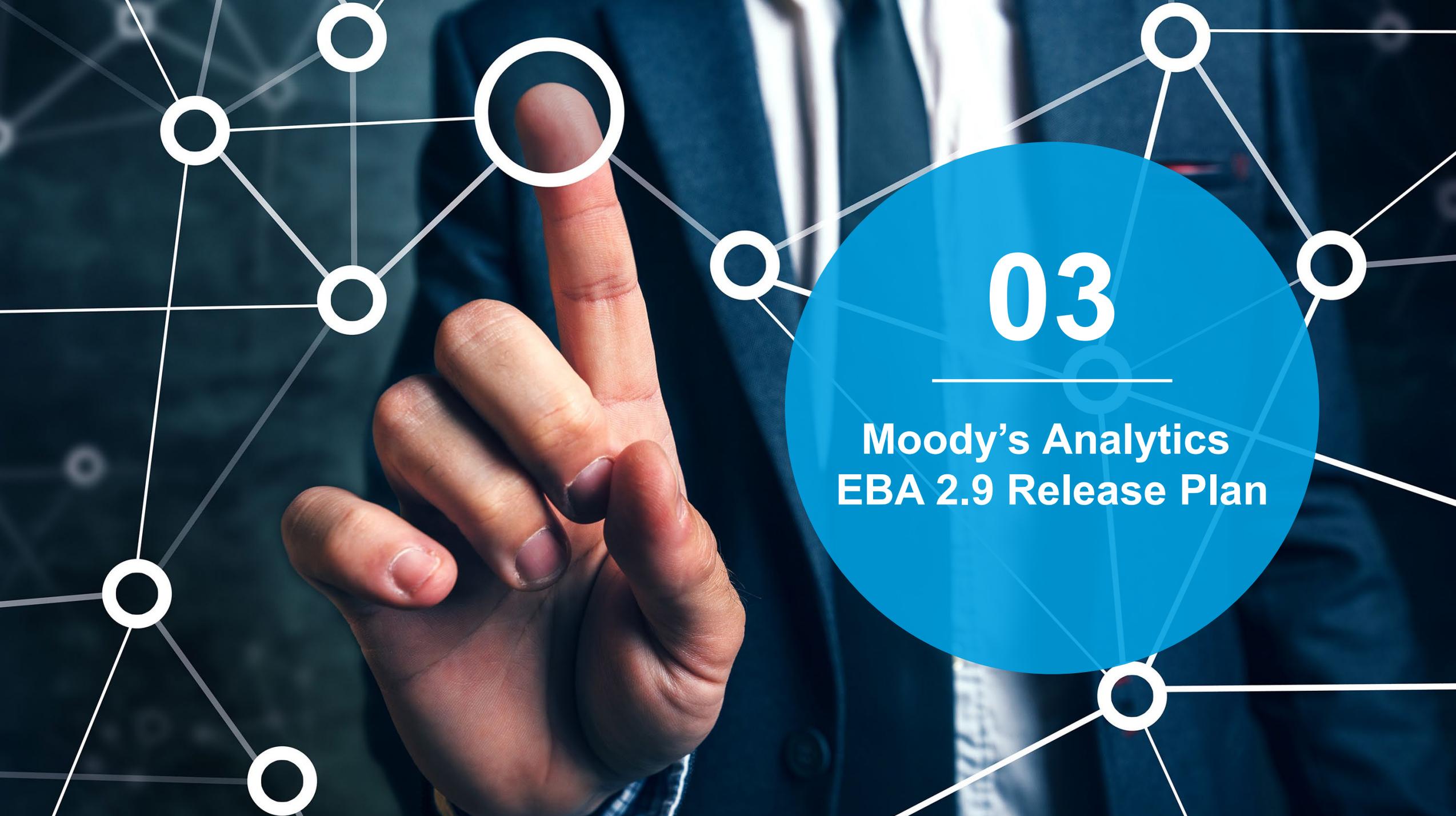


02

EBA Timeline

EBA releases



A hand in a dark suit jacket points upwards with the index finger. A large blue circle is overlaid on the right side of the image. Inside the circle, the number '03' is written in white, followed by a horizontal line and the text 'Moody's Analytics EBA 2.9 Release Plan' in white. The background features a network of white circles connected by lines, with one circle highlighting the index finger.

03

**Moody's Analytics
EBA 2.9 Release Plan**

EBA 2.9 new configuration files

Framework	XLS only	XLS+XBRL+VC+Assertions
COREP-OF	Jul. 2019	Sept. 2019
COREP-LR	Aug. 2019	
LE	Aug. 2019	
LCR	Jul. 2019	Sept. 2019
NSFR	Aug. 2019	
ALMM	Sept. 2019 (Mar. 2020 for 6.2 version)	
AE	Oct. 2019	
RESOLUTION (XBRL only)	N/A	Jul. 2019
FINREP IFRS	Feb. 2020	
FINREP GAAP (XBRL only)	N/A	Feb. 2020
FP (XBRL only)	N/A (changes in 2.10 only)	
SPB IMV (XBRL only)	N/A	Sept. 2019
SPB CR	Nov. 2019	
SPB MR (XBRL only)	N/A	Nov. 2019



04

**MA Versions compatible
with EBA 2.9**

EBA 2.9 and RFO minimum versions

Framework	XLS		XBRL conversion Validity Checks	XBRL assertions
		New Data Model		
COREP-OF	3.1.5 (no securitization)	4.1.9 or 5.2 or >=6.2	3.1.5	7.0
COREP-LR	3.1.5 (T_CDR)	4.1.9 (T_LEVERAGE)		
LE	3.1.5			
LCR	3.1.5			
ALMM	3.1.5 (T_LIQ_BUFFER)	6.2		
NSFR	4.0.5 (T_NSFR)			
AE	4.0.1 (T_ASSET_ENCUMBRANCE)	5.2 (T_NSFR)		
FINREP IFRS	5.1.1			
SPB CR	4.1.0			
FINREP GAAP	N/A (XBRL ONLY)			
SPB IMV/MR				
FP – EBA 2.8				
RESOLUTION			6.0.0	

EBA 2.9 timeline and version summary

Report	Reporting Date	Submission deadline
SBP IMV (XBRL only)	26/09/2019	05/10/2019
SBP CR and MR	31/12/2019	30/04/2020
Resolution (XBRL only)	31/12/2019	30/04/2020
COREP	31/03/2020	12/05/2020
LCR	30/04/2020	15/05/2020
FINREP	30/06/2020	11/08/2020

Minimum version requirements

EBA 2.9

- N/A (Same version as for EBA 2.8)

EBA 2.9 with Securitization

- = 4.1.9 or 5.2. or \geq 6.2



05

**How will Moody's
Analytics assist you**

End of support version 5.0 and older 31/12/2020



- 1 Adobe:** End of Flash support by end of 2020
Mainstream web browsers will also stop using Flash by end of 2020.
Adobe Flash plugin used in RiskFoundation™ software **versions** 5.0 and below
- 2 Oracle:** end of extended support for its database version 11.2.0.4 in 2020, and 12.2. in 2021

Upgrade Services and EBA Services



Upgrade strategy and planning



Like for like software upgrade



Post upgrade health checks, recommendations, customisation removal



On going support including annual EBA taxonomy and reports



Knowledge transfer in preparing for implementing new features



New Upgrade Services offers comprehensive coverage of the upgrade process and post upgrade support, minimizing client own investment over time, making each upgrade easier and faster

EBA 2.9 Support Services



Two new options for EBA support



One time Services packages through work orders



Annual support under Upgrade Services

Point-in-time Support Packages



Generic EBA 2.8 to EBA 2.9 services

- Help with installation and deployment of new reports
- Help with non-regression testing
- Includes XBRL support



COREP-OF Securitization Services

- Help with the implementation of the revised securitization method



Supervisory benchmark Credit Risk services

- Help with implementation and test of new portfolios



How we communicate changes (FAQ)

The screenshot displays the Moody's Analytics Customer Portal interface. At the top, the logo for Moody's Analytics is on the left, and 'Customer Portal' is on the right. Below the logo is a navigation menu with links for Home, Cases, Knowledge Base, Content, Downloads, Product Registration, and News. The main content area features an article titled 'Summary of published FAQs for EBA2.8' with a book icon. To the right of the title is a 'Printable View' link. Below the title is a rating section with the text 'Rate This Article' and five empty star icons, followed by '(Average Rating: No Rating)'. To the right of the rating is a language dropdown menu set to 'English' and a 'Show Properties' link. Below the article information is a 'Go Back' link. At the bottom, there are two tabs: 'Information' (selected) and 'Attachment'. Under the 'Information' tab, there is an 'Article Detail' section with the text: 'This document summarizes all EBA 2.8 FAQs published on the Customer Portal. Click the Attachment tab for the PDF.' Below this is a 'Daisy Template' section with a small icon.

How we communicate changes (FAQ)

Publication date	Framework name	Report name	Scope (Excel, Validity Checks, XBRL)	FAQ description	FAQ link	Impacted dataset version
06 Jul 2019	AE	F32.01, F36.02	Excel	AE EBA2.8 reports based on the NSFR result data model (T_NSFR) show several setup issues (at dimension, aggregation, and publication levels).	FAQ - Update AE EBA2.8 Excel reports	2018-44
28 May 2019	COREP OF	C12, C13, C02	Excel	COREP OF EBA2.8 - Update AGG filter of C12.00 - C13.00 - C02.00 to exclude new revised securitization exposures originated from January 2019.	FAQ - COREP OF EBA2.8 - Update Aggregation where clause of C12.00 - C13.00 - C02.00 reports	2019-09
02 Aug 2019	COREP OF	C07.01, C08.01&02, C09.01&02&04, C33.00	Excel	COREP OF EBA2.8 - Update Reporting settings on exposure class and mapping settings of Rwa for CR reports	FAQ - Update settings of COREP OF EBA2.8 CR Reports	2019-09
07 Aug 2019	COREP LR	C40.00, C47.00	Excel	COREP LR EBA2.8 C40.00 and C47.00 reports delivered in RFO_4.1.9 and RFO_5.2.0 configuration files.	FAQ - Update COREP LR EBA2.8 reports settings of RFO_4.1.9 and 5.2.0 configuration files	2019-09

A hand holding a smartphone is the central focus, with a blue circle overlaid on the screen area. The background is a dark, textured surface with a hexagonal pattern and various icons like a house, car, and graduation cap. The text 'Q/A?' is written in white on the blue circle. There are also some faint, semi-transparent text elements like 'Svetazi' and 'shutterstock' scattered across the image.

Q/A?

MOODY'S
ANALYTICS

*Better
Faster
Decisions*

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