

Guidance on the Additional Liability Report

General.....	3
1 – LDR - T99.00 - Identification of the Report	4
2 – MCAP - Table M 02.00 - MREL and TLAC capacity and composition (resolution groups and entities)	4
3 - IMREL - Table M 03.00 - Internal MREL and Requirement for own funds and eligible liabilities for non-EU G-SIIs.....	9
4 - Liab MREL - Table M 04.00 - Funding structure of eligible liabilities.....	11
5 - Data for MPE.....	13

Summary of Changes:

The table below summarises any changes to the ALR Guidance following the publication on September 30th 2019.

Version	Date	Chapter	Summary of changes
1.1	15/01/2020	General - Scope	Update of which tabs need to be filled by which reporting entities
		1. LDR - T99.00	Updated link to LDR reporting
		2. MCAP	<p>BRRD reference</p> <p>R0005 "Own Funds and Eligible Liabilities" instructions</p> <p>R0030 "Additional Tier 1 capital" typo corrected</p> <p>R0050 "Eligible Liabilities" BRRD reference updated</p> <p>R0060 "Eligible liabilities items before adjustments" MREL definition updated</p> <p>R0130 "Eligible liabilities that are not subordinated to excluded liabilities (not grandfathered pre cap)" instructions updated</p> <p>R0140 "Eligible liabilities that are not subordinated to excluded liabilities issued prior to 27 June 2019 (pre cap)" instructions updated</p> <p>R0170 "Deductions" changed to "Deductions (negative or zero figure is expected to be reported)"</p> <p>R0180 "Exposures between MPE resolution groups" changed to "Exposures between MPE resolution groups (negative or zero figure is expected to be reported)"</p> <p>R0190 "Investments in other eligible liabilities instruments" changed to "Investments in other eligible liabilities instruments (negative or zero figure is expected to be reported)"</p>
		3. IMREL	<p>Updated overall instructions</p> <p>c0010 Updated legal reference</p> <p>c0060 changed to c0020 and instruction updated</p> <p>r0230 updated to include "internal" TLAC</p> <p>r0265 instructions updated</p>
		4. Liab MREL	<p>General instructions updated</p> <p>R0010 "MREL" acronym removed</p> <p>R0100 Title changed from "Eligible Liabilities BEFORE DEDUCTIONS AND APPLICATION OF SUBORDINATION REQUIREMENT" to "Eligible Liabilities"</p> <p>R0230 definition updated</p> <p>R0330 typo corrected to r0430 and definition updated</p>
		5. Data for MPE	R0400 definition change from "prudential" to "local" rules

General

Object of the Report

The aim of the Additional Liability Report is to collect on a temporary basis the data points related to the stock of eligible TLAC and MREL (total amount and internal) necessary to set intermediate MREL targets in the 2020 resolution planning cycle.

The Additional Liability Report is composed of:

- A subset of the new draft EBA ITS templates on reporting. This part of the report will be superseded by the templates developed by the EBA.
- The data points related to the policy on MPE

All amounts need to be expressed in EUR units.

Scope

As this report is meant to complement the LDR, the scope of the Additional Liability Report mirrors the scope of LDR.

Tab 2 and 4 shall be filled in by Point of Entry for resolution entities only.

Tab 3 shall be filled by for EU subsidiaries of resolution entities which are subject to internal MREL or to the Requirement for own funds and eligible liabilities for non-EU G-SIIs (internal TLAC).

Tab 5 shall be filled only by for entities under MPE strategy.

Frequency

Entities should fill in the template annually.

Reporting Period

The reporting period is 31 December 2019.

Filing naming structure

The file naming structure for remittance to the SRB/NRA is as follows:

IDI_Country_Filingtype_ReferenceDate.xlsx

Where:

IDI	Identifier of the Institution. This is a text string of variable length. A list of known (unique) identifiers has been provided to NRAs for entities in scope as concerns the 2018 data collection process. The unique identifier consists of one of the following: <ul style="list-style-type: none"> - The Legal Entity Identifier (LEI) code, or - The RIAD MFI code, or - An alternate code when neither of the above are available
Country	Two letter ISO Country Code. For example DE for Germany
Filing type	"AddLiabReport"
Reference Date	YYYY-MM-DD

1 - LDR - T99.00 - Identification of the Report

Please refer to the instructions in the LDR guidance available on the SRB's website:

<https://srb.europa.eu/en/content/2020-resolution-reporting>

2 - MCAP - Table M 02.00 - MREL and TLAC capacity and composition (resolution groups and entities)

General

Institutions shall include in this template only:

- (a) Own funds on a consolidated basis at resolution group level, and
- (b) Eligible liabilities issued by the resolution entity and
- (c) -Eligible liabilities issued by entities belonging to the resolution group and eligible for the purposes of Article 92a CRR respectively Article 45e BRRD.

Column	Legal references and instructions
0010	Minimum requirement for own funds and eligible liabilities (MREL) Article 45e BRRD.
0020	G-SII Requirement for own funds and eligible liabilities (TLAC) Article 92a CRR This column shall only be filled in by institutions subject to the G-SII requirement for own funds and eligible liabilities

Row	Legal references and instructions
0005	<p>OWN FUNDS AND ELIGIBLE LIABILITIES</p> <p>Own funds and eligible liabilities for the purpose of articles 92a CRR and 45 BRRD. To be calculated as row 0010 + row 0050.</p> <p><u>The amount of own funds and eligible liabilities counting towards MREL shall be reported as the sum of:</u></p> <p><u>(i) _____ own funds as set out in Articles 4(1)(118) and 72 CRR,</u></p> <p><u>(ii) _____ eligible liabilities included in the amount of own funds and eligible liabilities pursuant to Article 45b (1) to (3) BRRD.</u></p> <p><u>The amount of own funds and eligible liabilities counting towards the requirement for own funds and eligible liabilities for G-SIIs (TLAC) shall be the amount referred to in Article 72l CRR, consisting of:</u></p> <p><u>(i) _____ own funds as set out in Articles 4(1)(118) and 72 CRR,</u></p> <p><u>(ii) _____ eligible liabilities which comply with all the requirements set forth in articles 72k CRR.</u></p>
0010	<p>Own funds</p> <p>Articles 4(1)(118) and 72 CRR</p>

0020	<p>Common Equity Tier 1 capital</p> <p>Article 50 CRR</p>
0030	<p>Additional Tier 1 capital</p> <p>Article 61 of CRR</p>
0040	<p>T2 capital</p> <p>-Article 71 CRR</p>
0050	<p>Eligible liabilities</p> <p>MREL</p> <p>Eligible liabilities included in the amount of own funds and eligible liabilities pursuant to Article 45b (1) to (3) 45b BRRD.</p> <p>TLAC</p> <p>Eligible liabilities which comply with all the requirements set forth in Articles 72k a to 72e CRR.</p>
0060	<p>Eligible liabilities items before adjustments</p> <p><u>MREL</u></p> <p><u>Eligible liabilities included in the amount of own funds and eligible liabilities pursuant to Article 45b (1) to (3) BRRD</u></p> <p>MREL</p> <p>Eligible liabilities included in the amount of own funds and eligible liabilities pursuant to Article 45b BRRD.</p> <p>TLAC</p> <p>Eligible liabilities which comply with all the requirements set forth in articles 72a to 72d CRR.</p>
0070	<p>Eligible liabilities subordinated to excluded liabilities</p> <p>MREL</p> <p>Eligible liabilities included in the amount of own funds and eligible liabilities pursuant to Article 45b BRRD which are subordinated eligible instruments as defined in Article 2(1)(71b) of the BRRD.</p> <p>TLAC</p> <p>Eligible liabilities which comply with all the requirements set forth in articles 72a to 72d CRR, at the exclusion of liabilities permitted to qualify as eligible liability instruments pursuant to Articles 72b(3) or (4) CRR.</p>
0080	<p>Eligible liabilities instruments issued directly by the resolution entity (not grandfathered)</p> <p>MREL</p>

	<p>Eligible liabilities included in the amount of own funds and eligible liabilities pursuant to Article 45b BRRD which are subordinated eligible instruments as defined in Article 2(1)(71b) of the BRRD and which are issued directly by the resolution entity.</p> <p>TLAC</p> <p>Eligible liabilities which comply with all the requirements set forth in Articles 72a to 72d CRR, at the exclusion of liabilities permitted to qualify as eligible liability instruments pursuant to Articles 72b(3) or (4) CRR, and which are issued directly by the resolution entity.</p> <p>This row shall neither include the amortised portion of T2 instruments where remaining maturity is greater than one year (Article 72a(1)(b) CRR) nor eligible liabilities grandfathered under Article 494b of the CRR.</p>
0090	<p>Eligible liabilities instruments issued by other entities within the resolution group (not grandfathered)</p> <p>MREL</p> <p>Eligible liabilities included in the amount of own funds and eligible liabilities pursuant to Article 45b BRRD which are subordinated eligible instruments as defined in Article 2(1)(71b) of the BRRD, that are issued by subsidiaries and included in MREL in compliance with Article 45b(3) BRRD.</p> <p>TLAC</p> <p>Eligible liabilities which comply with all the requirements set forth in articles 72a to 72d CRR, at the exclusion of liabilities permitted to qualify as eligible liability instruments pursuant to Articles 72b(3) or (4) CRR, that are issued by subsidiaries and qualify for inclusion in the consolidated eligible liabilities instruments of an institution pursuant to Article 88a CRR. This row shall neither include the amortised portion of T2 instruments where remaining maturity is greater than one year (Article 72a(1)(b) CRR) nor eligible liabilities grandfathered under Article 494b of the CRR.</p>
0100	<p>Eligible liabilities items issued prior to 27 June 2019</p> <p>MREL</p> <p>Eligible liabilities that meet the following conditions:</p> <ul style="list-style-type: none"> - they have been issued prior to 27 June 2019 - they are subordinated eligible instruments as defined in Article 2(1)(71b) of the BRRD, - they are included in own funds and eligible liabilities as a result of Article 494b(3) CRR. <p>TLAC</p> <p>Liabilities that meet the following conditions:</p> <ul style="list-style-type: none"> - they have been issued prior to 27 June 2019 - they comply with Article 72b(2)(d) - they qualify as eligible liabilities as a result of the grandfathering set out in Article 494b(3) CRR.

0110	<p>Tier 2 instruments with a residual maturity of at least one year</p> <p>Article 72a(1) b CRR</p> <p>This row shall include the amortised portion of T2 instruments, where the remaining maturity is greater than one year. Only the amount not recognised in own funds, but meeting all eligibility criteria according to Article 72b CRR shall be reported in this row.</p>
0120	<p>Eligible liabilities not subordinated to excluded liabilities</p> <p>MREL</p> <p>Liabilities that comply with the conditions set forth in article 45b BRRD and which are not wholly subordinated to claims arising from excluded liabilities referred to in Article 72a(2) CRR</p> <p>TLAC</p> <p>Eligible liabilities which comply with the requirements set forth in Articles 72a to 72d CRR, except for point (d) of Article 72b(2) CRR.</p> <p>Institutions shall report the amount of eligible liabilities that are not subordinated to excluded liabilities. In the case of TLAC, this shall be the amount after the application of paragraphs 72b(3) or (4) CRR.</p>
0130	<p>Eligible liabilities that are not subordinated to excluded liabilities (not grandfathered pre cap)</p> <p>MREL</p> <p>Liabilities that comply with the conditions set forth in Article <u>45b (1) to (3) 45b</u> BRRD and that are not wholly subordinated to claims arising from excluded liabilities referred to in Article 72a(2) CRR</p> <p>TLAC</p> <p>Eligible liabilities which comply with the requirements set forth in Articles 72a to 72d <u>CRR</u>, except for point (d) of Article 72b(2) CRR and without applying the restrictions set out in paragraphs (3) to (5) of Article 72b(2) CRR.</p> <p>In the case of TLAC, the full amount without application of the 3.5% and 5% caps set out in article 72b (3) or (4) CRR shall be reported in this row.</p> <p>This row shall not include any amount recognisable on a transitional basis in accordance with Article 494b(3) CRR.</p>
0140	<p>Eligible liabilities that are not subordinated to excluded liabilities issued prior to 27 June 2019 (pre cap)</p> <p>MREL</p> <p>Eligible liabilities that meet the following conditions:</p> <ul style="list-style-type: none"> — they have been issued prior to 27 June 219 — <u>they comply with the conditions set forth in article 45b (1) to (3) BRRD and are not wholly subordinated to claims arising from excluded liabilities referred to in Article 72a(2) CRR</u>

	<p>they comply with the conditions set forth in article 45b BRRD and are not wholly subordinated to claims arising from excluded liabilities referred to in Article 72a(2) CRR</p> <ul style="list-style-type: none"> - ———— they qualify as eligible liabilities as a result of the grandfathering set out in according to Article 494b(3) CRR. <p>TLAC eligible liabilities which meet the following conditions:</p> <ul style="list-style-type: none"> - ———— they have been issued prior to 27 June 219 - ———— they comply with the requirements set forth in articles 72a to 72d, except for point (d) of Article 72b(2) CRR and without applying the restrictions set out in paragraphs (3) to (5) of Article 72b(2) CRR - ———— they qualify as eligible liabilities as a result of the grandfathering set out in according to Article 494b(3) CRR.
0150	<p>Amounts eligible, where applicable after application of the Articles 72b (3) and (4) CRR (not grandfathered)</p> <p>TLAC</p> <p>Eligible liabilities which comply with the requirements set forth in articles 72a to 72d CRR, except for point (d) of Article 72b(2) CRR, after applying the restrictions set out in paragraphs (3) to (5) of Article 72b(2) CRR, at the exclusion of liabilities recognised pursuant to the grandfathering set out in Article 494b(3) CRR.</p>
0160	<p>Amounts eligible, where applicable in accordance with Articles 72b (3) and (4) CRR consisting of items issued prior to 27 June 2019</p> <p>TLAC</p> <p>Eligible liabilities that meet the following conditions:</p> <ul style="list-style-type: none"> - ———— they have been issued prior to 27 June 2019; - ———— they comply with the requirements set forth in articles 72a to 72d CRR, except for point (d) of Article 72b(2) CRR, after applying the restrictions set out in paragraphs (3) to (5) of Article 72b(2) CRR - ———— they qualify as eligible liabilities as a result of the grandfathering set out in according to Article 494b(3) CRR.
0170	<p>(-) Deductions <u>(negative or zero figure is expected to be reported)</u></p>
0180	<p>(-) Exposures between MPE resolution groups <u>(negative or zero figure is expected to be reported)</u></p> <p>TLAC</p> <p>This row shall reflect the deductions of exposures between MPE G-SIB resolution groups, that correspond to direct, indirect or synthetic holdings of own funds instruments or eligible liabilities instruments of one or more subsidiaries which do not belong to the same resolution group as the resolution entity, in accordance with article 72e(4) CRR.</p>
0190	<p>(-) Investments in other eligible liabilities instruments <u>(negative or zero figure is expected to be reported)</u></p> <p>TLAC</p> <p>Institutions shall report the deduction of investments in other eligible liabilities instruments, according to articles 72e (1) to (3), 72f, 72g, 72h, 72i and 72j CRR, whereby the amount to be deducted from eligible liabilities items is determined in accordance with section 2 of chapter 5a CRR.</p>

0200	<p>Excess of deductions from eligible liabilities over eligible liabilities</p> <p>TLAC</p> <p>Eligible liabilities cannot be negative, but it is possible that the deductions from eligible liabilities are greater than eligible liabilities. When this happens, the eligible liabilities have to be equal to zero, and the excess of the deductions has to be deducted from Tier 2 in accordance with Article 66 (e) CRR.</p> <p>With this item, it is achieved that the eligible liabilities as reported in row 0050 are never lower than zero.</p>
------	----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

3 - IMREL - Table M 03.00 - Internal MREL and Requirement for own funds and eligible liabilities for non-EU G-SIIs

The tab “3 IMREL” is dedicated to the internal MREL of entities that are themselves not resolution entities, but part of a resolution group, as well as to the own funds and eligible liabilities of material subsidiaries of third country G-SIIs subject to the obligation to comply with Article 92b CRR either on an individual or consolidated basis.

The columns referring to Internal MREL shall be filled in by institutions that are subject to the minimum requirement for own funds and eligible liabilities in accordance with Article 45f to 45i BRRD, namely institutions that are not themselves resolution entities ~~and have to meet the requirement of Article 45f BRRD (and 12g SRMR)~~. Only those entities subject to the requirements of Articles 92b CRR shall report items referring to the Requirement for own funds and eligible liabilities for non-EU G-SIIs.

Column	Legal references and instructions
0010	Minimum requirement for own funds and eligible liabilities Internal (i-MREL)
00600020	Requirement for own funds and eligible liabilities for non-EU G-SIIs G-SII Requirement for own funds and eligible liabilities (internal -TLAC)
	Article 92b CRR

Row	Legal references and instructions
0200 – 0270	Eligible own funds and eligible liabilities
0200	<p>Eligible own funds and eligible liabilities</p> <p>Sum of eligible own funds, eligible liabilities and guarantees permitted to count towards internal MREL in accordance with Article 45f(2) of the BRRD, respectively towards internal TLAC in accordance with Article 92b(2) and (3) of the CRR.</p>
0210	<p>Eligible own funds</p> <p>Sum of CET1 capital, eligible Additional Tier 1 instruments and eligible Tier 2 instruments</p>
0220	Common Equity Tier 1 capital (CET1)

	Article 50 CRR
0230	<p>Eligible Additional Tier 1 instruments</p> <p>Article 52 CRR</p> <p>For the purpose of internal MREL (column 0010), instruments shall only be considered where they fulfil the criteria referred to in point (b) (ii) of Article 45f(2) BRRD.</p> <p>For the purpose of the Requirement for own funds and eligible liabilities for non-EU G-SIIs (column 0020, internal TLAC), instruments shall only be considered where they fulfil the criteria referred to in Article 92b(2) CRR.</p>
0240	<p>Eligible T2 instruments</p> <p>Article 63 CRR</p> <p>For the purpose of internal MREL (column 0010), instruments shall only be considered where they fulfil the criteria set out to in point (b) (ii) of Article 45f(2) BRRD.</p> <p>For the purpose of the Requirement for own funds and eligible liabilities for non-EU G-SIIs (column 0020), instruments shall only be considered where they fulfil the criteria set out to in Article 92b(2) CRR.</p>
0250	Eligible liabilities and guarantees
0260	<p>Eligible liabilities (excluding guarantees) issued by the reporting entity</p> <p>For the purpose of internal MREL (column 0010), eligible liabilities shall consist of liabilities that fulfil the conditions set out in point (a) of Article 45f(2) BRRD and that are issued by the reporting entity.</p> <p>For the purpose of the Requirement for own funds and eligible liabilities for non-EU G-SIIs (column 0020), the amount of eligible liabilities shall be calculated in accordance with Article 72k CRR where they fulfil the conditions set out in Article 92b(3) CRR and are issued by the reporting material subsidiary.</p>
0265	<p>Eligible liabilities (excluding guarantees) issued by subsidiaries of the reporting entity</p> <p>This row shall only be filled in relation to an internal MREL and internal TLAC requirement respectively applicable on a consolidated basis.</p> <p>For the purpose of internal MREL (column 0010), eligible liabilities shall consist of liabilities that fulfil the conditions set out in point (a) of Article 45f(2) BRRD and that are issued by subsidiaries of the reporting entity.</p> <p>For the purpose of the Requirement for own funds and eligible liabilities for non-EU G-SIIs (column 0020), the amount of eligible liabilities shall be calculated in accordance with Article 72k CRR where they fulfil the conditions set out in Article 92b(3) CRR and are issued by subsidiaries of the reporting entity. This row shall only be filled in relation to an internal MREL applicable on a consolidated basis.</p>

	For the purpose of internal MREL (column 0010), eligible liabilities shall consist of liabilities that fulfil the conditions set out in point (a) of Article 45f(2) BRRD and that are issued by subsidiaries of the reporting entity.
0270	<p>Guarantees provided by the resolution entity and permitted by the resolution authority</p> <p>Where the resolution authority of the subsidiary permits the reporting entity to meet the internal MREL requirement with guarantees, the amount of guarantees that are provided by the resolution entity and fulfil all the conditions set out in Article 45f(5) BRRD shall be reported.</p>

4 - Liab MREL - Table M 04.00 - Funding structure of eligible liabilities

~~This template requires information on the funding structure of the eligible liabilities of resolution entities or groups. The eligible liabilities are broken down by type of liability and maturity.~~

~~The eligibility shall be assessed on the basis of Article 45b (1) to (3) BRRD.~~

~~This template requires information on the structure of the eligible liabilities of resolution entities or groups. Liabilities are broken down by liability classes and maturity~~

~~The breakdown by type of liability is based on the same set of liability types used in the reporting for the purposes of resolution planning in accordance with Regulation (EU) 2018/1624. Consequently, references to that Regulation are provided to define the different types of liabilities. In contrast to the reporting for the purposes of resolution planning in accordance with Regulation (EU) 2018/1624, this template captures only liabilities eligible for meeting the Minimum requirement for own funds and eligible liabilities of the BRRD.~~

~~Where a maturity breakdown is required, the residual maturity shall be the time until the contractual maturity or, in the conditions of Articles 72c(2) (holder redemption option) (and (3) (issuer redemption option combined with an incentive to redeem), the earliest possible date on which the option can be exercised. In case of interim payments of principal, the principal shall be split and allocated into the corresponding maturity buckets. Where applicable, the maturity shall be considered separately for both the principal amount and accrued interest.~~

~~Where a maturity breakdown is set out in this template, the residual maturity shall be the time until the contractual maturity or, when there is an explicit or implicit contractual or statutory right for the holder of an instrument to early reimbursement, until the first date where such a right arises. Interim payments of principal shall be split into the corresponding maturity buckets.~~

~~By default, a~~ amounts reported in this template shall be outstanding amounts. The outstanding amount of a claim or instrument is the sum of the principal amount of, and accrued interest on, the claim or instrument. The outstanding amount due is equal to the value of the claim which the creditor could file under insolvency proceedings.

~~By way of derogation from the previous paragraph, balance sheet liabilities arising from derivatives (reported in row 0330) shall be reported in the form of carrying amounts. The carrying amount shall be the carrying amount as defined for FINREP purposes, either under IFRS or GAAP, as applicable. Otherwise, figures under GAAP reporting schemes shall be used.~~

Column	Legal references and instructions
0010	Minimum requirement for own funds and eligible liabilities (MREL) Article 45 of Directive 2014/59/EU

Row	Legal references and instructions
0100	ELIGIBLE LIABILITIES BEFORE DEDUCTIONS AND APPLICATION OF SUBORDINATION REQUIREMENT
0200	Deposits, not covered and not preferential >= 1 year Deposits, not covered and not preferential, as defined for the purposes of row 0320 of template Z 02.00 of Annex I to Regulation (EU) 2018/1624, that are eligible for the purposes of Articles 45 BRRD.
0210	of which: residual maturity >= 1 year and < 2 years
0220	of which: residual maturity >= 2 years
0230	of which: issued from by subsidiaries
0300	Uncollateralized secured liabilities >= 1 year Uncollateralised secured liabilities, as defined for the purposes of row 0340 of template Z 02.00 of Annex I to Regulation (EU) 2018/1624, that are eligible for the purposes of Article 45 BRRD.
0310	of which: residual maturity >= 1 year and < 2 years
0320	of which: residual maturity >= 2 years
0330	of which: issued by subsidiaries
0400	Structured notes >= 1 year Structured notes, as defined for the purposes of row 0350 of template Z 02.00 of Annex I to Regulation (EU) 2018/1624, that are eligible for the purposes of Articles 45 BRRD.
0410	of which: residual maturity >= 1 year and < 2 years
0420	of which: residual maturity >= 2 years
03430	of which: issued from by subsidiaries MREL
0500	Senior unsecured liabilities >= 1 year Senior unsecured liabilities, as defined for the purposes of row 0360 of template Z 02.00 of Annex I to Regulation (EU) 2018/1624, that are eligible for the purposes of Article 45 BRRD.
0510	of which: residual maturity >= 1 year and < 2 years
0520	of which: residual maturity >= 2 years
0530	of which: issued by subsidiaries
0600	Senior non-preferred liabilities >= 1 year Senior non-preferred, as defined for the purposes of row 0365 of template Z 02.00 of Annex I to Regulation (EU) 2018/1624, that are eligible for the purposes of Article 45 BRRD.
0610	of which: residual maturity >= 1 year and < 2 years
0620	of which: residual maturity >= 2 years

0630	of which: issued by subsidiaries
0700	Subordinated liabilities (not recognised as own funds) >= 1 year Subordinated liabilities, as defined for the purposes of row 0370 of template Z 02.00 of Annex I to Regulation (EU) 2018/1624, that are eligible for the purposes of Article 45 BRRD.
0710	of which: residual maturity >= 1 year and < 2 years
0720	of which: residual maturity >= 2 years
0730	of which: issued by subsidiaries
0800	Other eligible liabilities >= 1 year Any other instrument that is eligible for the purposes of Article 45 BRRD.
0810	of which: residual maturity >= 1 year and < 2 years
0820	of which: residual maturity >= 2 years
0830	of which: issued by subsidiaries

5 - Data for MPE

This tab include the data points needed to compute the adjustments to the MREL target for MPE banking groups.

This tab should be filled only by entities under MPE strategy.

Please report the data by Resolution Group.

Row	Legal references and instructions
0110	Name of the point of entry Free-form text identification of the incorporation name of the resolution entity for the resolution group reported in the column. Please state the official name as it is listed in corporate acts, including the indication of the incorporation form.
0120	LEI/MFI/Local Identifier of Legal Entity The unique LEI code for the entity, in line with requirements by EMIR or Dodd-Frank, for which the report is submitted. In the absence of a LEI, the ECB Monetary Financial Institutions unique Identifier (MFI ID) of the entity for use in RIAD should be used. In absence of both such identifiers, a local identifier shall be used (please contact your NRA for this).
0200	Requirement for own funds and eligible liabilities that has been determined in relation to RG For resolution groups within the EU include MREL. For resolution groups with resolution framework outside the EU include MREL/TLAC or equivalent. For resolution groups outside the EU include capital requirement.
0300	Total risk exposure amount of the RG

	The total risk exposure amount of the resolution group calculated in accordance with local rules.
0400	Amount of own funds of RG Report the amount of own funds of the resolution group in accordance with EU prudential local rules.
0410	CET1 The Common Equity Tier 1 calculated in accordance with local rules of the resolution group.
0420	AT1 The Additional Tier 1 capital calculated in accordance with local rules of the resolution group.
0430	T2 The Tier 2 capital calculated in accordance with local rules of the resolution group.
0450	Amount of eligible liabilities of RG Report the amount of eligible liabilities of the resolution group.
0460	Subordinated liabilities (not recognised as own funds) Subordinated liabilities, calculated in accordance with local rules of the resolution group, which are eligible for the purposes of the requirement in row 200. If row 0200 is reported as the capital requirements, this cell should be 0.
0470	SNP liabilities Senior non-preferred, calculated in accordance with local rules of the resolution group, which are eligible for the purposes of the requirement in row 200. If row 0200 is reported as the capital requirements, this cell should be 0.
0480	Senior liabilities Senior unsecured liabilities, calculated in accordance with local rules of the resolution group, which are eligible for the purposes of the requirement in row 200. If row 0200 is reported as the capital requirements, this cell should be 0.
0490	Other Any other instrument that is eligible for the purposes the requirement in row 200. If row 0200 is reported as the capital requirements, this cell should be 0.
0500	Amount of own funds instruments issued by RG and held by the reporting resolution group
0510	Participation

	The total value for which the direct or indirect participations in the RG are recorded in the accounts of the reporting resolution group
0520	AT1 The Additional Tier 1 capital issued by RG and held by the reporting resolution group.
0530	T2 The Tier 2 capital issued by RG and held by the reporting resolution group.
0550	Risk weight of own funds instruments issued by RG and held by the reporting resolution group
0560	Participation The risk weight of the direct or indirect participations in the RG, calculated in accordance with CRR rules.
0570	AT1 The risk weight of the Additional Tier 1 capital issued by RG and held by the reporting resolution group, calculated in accordance with CRR rules.
0580	T2 The risk weight of the Tier 2 capital issued by RG and held by the reporting resolution group, calculated in accordance with CRR rules.
0600	Amount of eligible liabilities items issued by RG and held by the reporting resolution group
0610	Subordinated liabilities (not recognised as own funds) Subordinated liabilities, that are eligible to meet the requirement in row 200, issued by RG and held by the reporting resolution group.
0620	SNP liabilities Senior non-preferred liabilities, eligible to meet the requirement in row 200 and issued by RG and held by the reporting resolution group.
0630	Senior liabilities Senior liabilities, eligible to meet the requirement in row 200 and issued by RG and held by the reporting resolution group.
0640	Other Any other eligible instrument issued by RG and held by the reporting resolution group.
0650	Risk weight of eligible liabilities items issued by RG and held by the reporting resolution group
0660	Subordinated liabilities (not recognised as own funds) Subcomponent of Subordinated liabilities which are not recognised as own funds.
0670	SNP liabilities

	Subcomponent of Senior non-preferred liabilities.
0680	Senior liabilities Subcomponent
0690	Other Subcomponent
0700	Percentage of own funds instruments and eligible liabilities items issued by RG and held by the reporting resolution group
0710	CET1 Subcomponent
0720	AT1 Subcomponent
0730	T2 Subcomponent
0740	Subordinated liabilities (not recognised as own funds) Subcomponent
0750	SNP liabilities Subcomponent
0760	Senior liabilities Subcomponent
0770	Other Subcomponent
0800	Contribution of the RG to the reporting resolution group total asset The contribution of each RG to the Total Assets of the resolution group.
0900	Contribution of the RG to the reporting resolution group risk weighted asset The contribution of each RG to the Risk Weighted Assets of the resolution group.
1000	Contribution of the RG to the reporting resolution group leverage exposure The contribution of each RG to the Leverage Exposure of the resolution group.