

Chapter 1

Commission Implementing Regulation (EU) 2018/1624

ANNEX I RESOLUTION TEMPLATES Z 01.00
- Organisational structure (ORG) Z 02.00 -
Liability Structure (LIAB) Z 03.00 - Own funds
requirements (OWN) 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
- Criticality assessment of economic functions
(FUNC 1) 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)

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	OWN
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 INFORM ATION 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 entit ies	FUNC 2
7,3	Z 07.03	Mapping of core business lines to legal entit ies	FUNC 3
7,4	Z 07.04	Mapping of critical functions to core busi ness 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 - Map ping to Critical Functions (FMI)	FMI 1
		<i>Information systems</i>	
10,1	Z 10.01	Critical Information systems (General in formation)	CIS 1
10,2	Z 10.02	Mapping of information systems	CIS 2

Z 01.00 - Organisational structure (ORG)

1

Entity																Direct Parent				
Name	Code	LEI code	Entity type	Country	Included in prudential consolidation	Art 7 CRR V	Art 10 CRR w	Total assets	Total Risk Exposure Amount	Leverage ratio exposure	Accounting standard	Contribution to total consolidated assets	Contribution to total consolidated risk exposure amount	Contribution to consolidated Leverage Ratio Exposure	Relevant legal entity	Name	Code	LEI code	Share Capital	Voting rights in the entity
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200	0210

Z 02.00 - Liability Structure (LIAB)

1

		Counterparty								TOTAL	of which: intragroup		of which: liabilities governed by the law of a third- country, excluding intragroup	
		House holds	Non-financial corporations (SMEs)	Non-financial corporations (non-SMEs)	Credit institutions	Other financial corporations	General governments & Central banks	Non identified, listed on a trading venue	Non identified, not listed on a trading venue					
Row	Item	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110		
0100	LIABILITIES EXCLUDED FROM BAIL-IN													
0110	Covered deposits													
0120	Secured liabilities - collateralized part													
0130	Client liabilities, if protected in insolvency													
0140	Fiduciary liabilities, if protected													

	ted in in solvency												
0150	Institution liabilities < 7 days												
0160	System (operator) liabilities < 7 days												
0170	Employee liabilities												
0180	Liabilities critical to operation al daily function ing												
0190	Tax and so cial secur ity authorit ies liabilit ies, if pre ferred												
0200	DGS liabil ities												
0300	LI ABILITIES NOT EX CLUDED												

1

	FROM BAIL-IN											
0310	Deposits, not covered but preferential											
0311	<i>of which: residual maturity <= 1 month</i>											
0312	<i>of which: residual maturity > 1 month < 1 year</i>											
0313	<i>of which: residual maturity >= 1 year and < 2 years</i>											
0314	<i>of which: residual maturity >= 2 years</i>											
0320	Deposits, not covered and not preferential											

0321	<i>of which: residual maturity <= 1 month</i>												
0322	<i>of which: residual maturity > 1 month < 1 year</i>												
0323	<i>of which: residual maturity >= 1 year and < 2 years</i>												
0324	<i>of which: residual maturity >= 2 years</i>												
0330	Balance sheet liab ilities arising from de rivatives												
0331	<i>Sum of net liability po sitions tak ing into ac count con tractual netting sets, after</i>												

1

	<i>mark-to-market adjustments, prior to collateral offset</i>												
0332	<i>Sum of net liability positions taking into account contractual netting sets, after mark-to-market adjustments, post collateral offset</i>												
0333	<i>Sum of net liability positions taking into account contractual netting sets, after mark-to-market adjustments, post collateral offset, incorporating estimated</i>												

	<i>close-out amounts</i>												
0334	<i>Sum of net liability positions taking in to account prudential netting rules</i>												
0340	Uncollateralized secured liabilities												
0341	<i>of which: residual maturity <= 1 month</i>												
0342	<i>of which: residual maturity > 1 month < 1 year</i>												
0343	<i>of which: residual maturity >= 1 year and < 2 years</i>												
0344	<i>of which: residual</i>												

1

	<i>maturity >= 2 years</i>													
0350	Struc tured notes													
0351	<i>of which: residual maturity <= 1 month</i>													
0352	<i>of which: residual maturity > 1 month < 1 year</i>													
0353	<i>of which: residual maturity >= 1 year and < 2 years</i>													
0354	<i>of which: residual maturity >= 2 years</i>													
0360	Senior un secured li abilities													
0361	<i>of which: residual</i>													

	<i>maturity <= 1 month</i>												
0362	<i>of which: residual maturity > 1 month < 1 year</i>												
0363	<i>of which: residual maturity >= 1 year and < 2 years</i>												
0364	<i>of which: residual maturity >= 2 years</i>												
0365	Senior non- preferred liabilities												
0366	<i>of which: residual maturity <= 1 month</i>												
0367	<i>of which: residual maturity > 1 month < 1 year</i>												

1

0368	<i>of which: residual maturity >= 1 year and < 2 years</i>												
0369	<i>of which: residual maturity >= 2 years</i>												
0370	Subordinated liabilities (not recognised as own funds)												
0371	<i>of which: residual maturity <= 1 month</i>												
0372	<i>of which: residual maturity > 1 month < 1 year</i>												
0373	<i>of which: residual maturity >= 1 year and < 2 years</i>												

0374	<i>of which: residual maturity >= 2 years</i>												
0380	Other MREL eli gible liabil ities												
0381	<i>of which: residual maturity >= 1 year and < 2 years</i>												
0382	<i>of which: residual maturity >= 2 years</i>												
0390	Non- financial liabilities												
0400	Residual liabilities												
0500	OWN FUNDS												
0510	Common Equity Tier 1 Cap ital												

0511	<i>of which: capital in instruments/share capital</i>												
0512	<i>of which: instruments ranking pari passu with ordinary shares</i>												
0520	Additional Tier 1 capital												
0521	<i>of which: (part of) subordinated liabilities recognised as own funds</i>												
0530	Tier 2 Capital												
0531	<i>of which: (part of) subordinated liabilities recognised as own funds</i>												

0600	TOTAL LI ABILITIES & OWN FUNDS IN CLUDING DERIVATIV LI ABILITIES											
------	---	--	--	--	--	--	--	--	--	--	--	--

Z 03.00 - Own funds requirements (OWN)

		Amount or Percentage
		0010
TOTAL RISK EXPOSURE AMOUNT	0100	
Contribution to total consolidated risk exposure amount	0110	
INITIAL CAPITAL AND LEVERAGE RATIO REQUIREMENT		
Initial capital	0210	
Leverage Ratio Requirement	0220	
TOTAL SREP CAPITAL REQUIREMENT (TSCR) RATIO	0300	
TSCR: to be made up of CET1 capital	0310	
TSCR: to be made up of Tier 1 capital	0320	
COMBINED BUFFER REQUIREMENTS	0400	
Capital Conservation Buffer	0410	
Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State	0420	
Institution-Specific Countercyclical Capital Buffer	0430	
Systemic Risk Buffer	0440	
Global Systemically Important Institution Buffer	0450	
Other Systemically Important Institution Buffer	0460	
Overall capital requirement (OCR) ratio	0500	
OCR: to be made up of CET1 capital	0510	
OCR: to be made up of Tier 1 capital	0520	
OCR and Pillar 2 Guidance (P2G)	0600	
OCR and P2G: to be made up of CET1 capital	0610	
OCR and P2G: to be made up of Tier 1 capital	0620	

Z 04.00 - Intragroup financial interconnections (IFC)

Issuer or guaranteed entity		Creditor, holder or guarantee provider		Financial interconnection			
Entity name	Code	Entity name	Code	Type	Outstanding amount		
						of which is sued under 3rd ctry law	of which MREL eligible
0010	0020	0030	0040	0050	0060	0070	0080

Z 05.01 - Major Liability Counterparties (MCP 1)

Counterparty					Type	Outstanding amount
Entity name	Code	Group or individual	Country	Sector		
0010	0020	0030	0040	0050	0060	0070

Z 05.02 - Major off-balance sheet counterparties (MCP 2)

Counterparty					Type	Amount
Entity name	Code	Group or individual	Country	Sector		
0010	0020	0030	0040	0050	0060	0070

Z 06.00 - Deposit insurance (DIS)

Legal Entity		DGS Membership		Institutional Protection Scheme	Additional protection under contractual scheme
Entity name	Code	DGS	Amount of covered deposits		
0010	0020	0030	0040	0050	0060

Z 07.01 - Criticality assessment of economic functions (FUNC 1)

Row	Economic functions			Quantitative Data			Criticality Assessment		
	ID	Economic function	Description of economic function	Market share	Monetary amount	Numeric indicator	Impact on market	Substitutability	Critical Function
			0010	0020	0030	0040	0050	0060	0070
Country:									
	1	Deposits							
0010	1,1	House holds							
0020	1,2	Non-financial corporations - SMEs							
0030	1,3	Non-financial corporations - non-SMEs							
0040	1,4	General Governments							
0050	1,5	Other sectors/counter parties (1)							
0060	1,6	Other sectors/counter parties (2)							
0070	1,7	Other sectors/counter parties (2)							
	2	Lending							

0080	2,1	House holds - lending for house purchase							
0090	2,2	House holds - other lending							
0100	2,3	Non-financial corporations - SMEs							
0110	2,4	Non-financial corporations - non-SMEs							
0120	2,5	General Governments							
0130	2,6	Other sectors/counter parties (1)							
0140	2,7	Other sectors/counter parties (2)							
0150	2,8	Other sectors/counter parties (3)							
	3	Payments, Cash, Settlement, Clearing, Custody services							
0160	3,1	Payment services to MFIs							
0170	3,2	Payment services to non-MFIs							

1

0180	3,3	Cash services							
0190	3,4	Securities settlement services							
0200	3,5	CCP clearing services							
0210	3,6	Custody services							
0220	3,7	Other services/activities/functions (1)							
0230	3,8	Other services/activities/functions (2)							
0240	3,9	Other services/activities/functions (3)							
	4	Capital Markets							
0250	4,1	Derivatives held for trading - OTC							
0260	4,2	Derivatives held for trading - non-OTC							
0270	4,3	Secondary markets/trading (held-for-trading only)							

0280	4,4	Primary Mar kets/un derwrit ing							
0290	4,5	Other ser vices/activ ities/func tions (1)							
0300	4,6	Other ser vices/activ ities/func tions (2)							
0310	4,7	Other ser vices/activ ities/func tions (3)							
	5	Wholesale Funding							
0320	5,1	Borrow ing							
0330	5,2	Derivat ives (as sets)							
0340	5,3	Lending							
0350	5,4	Derivat ives (liab ilities)							
0360	5,5	Other product types (1)							
0370	5,6	Other product types (2)							
0380	5,7	Other product types (3)							

1

Z 07.02 - Mapping of critical functions by legal entity (FUNC 2)

Critical functions		Legal entity		Monetary import ance
Country	ID	Entity name	Code	Monetary amount
0010	0020	0030	0040	0050

Z 07.03 - Mapping of Core Business Lines to legal entities (FUNC 3)

Core business line			Legal entity	
Core business line	Business Line ID	Description	Entity name	Code
0010	0020	0030	0040	0050

Z 07.04 - Mapping of critical functions to core business lines (FUNC 4)

Critical functions		Core business line	
Country	Function ID	Core business line	Business Line ID
0010	0020	0030	0040

Z 08.00 - Critical services (SERV)

Identifier	Service type	Service recipient		Service provider			Critical function		Estimated time for substitutability	Estimated time for access to contracts	Governing law	Resolution-proof contract
		Entity Name	Code	Entity Name	Code	Part of the group	Country	ID				
0005	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120

1

Z 09.00 - FMI Services - Providers and Users - Mapping to Critical Functions (FMI)

User		Critical function		Provider							Gov erning law
Entity Name	Code	Coun try	ID	Financial Market Infra structure (FMI)			Parti cipa tion mode	Intermediary		Ser vice De scrip tion	
				Sys tem Type	Name	FMI Code		Name	Code		
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120

Z 10.01 - Critical Information systems (General information) (CIS 1)

Critical information system				Group Entity Responsible for the System	
System Identific ation Code	Name	Type	Description	Entity Name	Code
0010	0020	0030	0040	0050	0060

Z 10.02 - Mapping of information systems (CIS 2)

System Identific ation Code	Group Entity user of the System		Critical service	Critical function	
	Entity Name	Code	Identifier	Country	ID
0010	0020	0030	0040	0050	0060