

Brussels, 16 January 2020

Annex 1 to Communication NBB_2020_001

Collection of additional reference data to determine the European reporting obligations

Scope

Credit institutions governed by Belgian law.

Financial services groups headed by a Belgian regulated institution (hereinafter "financial holding companies governed by Belgian law").

Financial services groups headed by an institution governed by foreign law (hereinafter "financial holding companies governed by foreign law").

Financial services groups headed by a Belgian mixed financial holding company (hereinafter "mixed holding companies").

Branches established in Belgium of credit institutions governed by the law of another EEA Member State.

Branches established in Belgium of credit institutions governed by the law of a third country.

The above-mentioned institutions which are subject to the Bank's supervision and which are also at the highest level of consolidation within the Member States participating in the SSM, are requested to also report these additional attributes to the Bank for those entities within their group that are located in a Member State not participating in the SSM, or in a third country.

LIST OF ADDITIONAL MASTER DATA ATTRIBUTES

Name	Description
Non-EEA Deposit Guarantee Scheme	Non-EEA Deposit Guarantee Scheme to be reported by non-EEA branches in case of equivalence. If a CA indicates a third country DGS it is presumed that this DGS is equivalent with the EEA framework. Please note that non-EEA branches must report at least a DGS in property 'EEA DGS' or in property 'Non-EEA DGS'.
Entity Code of the ultimate parent in EEA	Ultimate parent in EEA means a parent institution in an EEA member state, which is not a subsidiary of another institution authorised in any EEA country or of a financial holding company or mixed financial holding company set up in any EEA country.
CR SEC Approach to OF	The entity's credit risk securitisation approach to own funds. If there is no waiver for the entity for COREP OF with a Frequency set to 'Not Applicable' then the property is mandatory, otherwise it is Optional.
Liquidity subgroup code	Code of the liquidity subgroup to which the entity belongs(if applicable)
Corporate event	As in Guideline ECB/2018/16
Date of corporate event	As in Guideline ECB/2018/16
Head of the liquidity subgroup	Entity representing the head of the liquidity subgroup
Link to direct controlling parent	As in Guideline ECB/2018/16
Link to ultimate controlling parent	As in Guideline ECB/2018/16
Link to direct supervised ancestor	Parent entity that is a supervised entity and directly or indirectly owns/controls the entity
Link to ultimate supervised ancestor within SSM	Supervised entity that is domiciled in a participating Member State and is the highest supervised entity within a supervised group
Link to ultimate supervised ancestor outside SSM	The ultimate parent of the group domiciled in a non-participating Member State or in a non-EU country. An ultimate parent outside the SSM area should be reported only if this parent entity is an institution that is supervised by a credit institutions' supervisor in its respective country