

## Definitions of the ITS data points presented in Supervisory Banking Statistics

Variable	Formula	ITS data points
<b>1. General statistics</b>		
<b>T01.03 Total assets by location of ultimate parent</b>		
Total assets	F0101_r380_c010	F0101_r380_c010
<b>T01.04 Concentration of total assets</b>		
Total assets	F0101_r380_c010	F0101_r380_c010
<b>2. Balance sheet composition and profitability</b>		
<b>T02.01.1/2/3 Profit and loss figures</b>		
Net interest income	$\text{sum}(F0200\_r010\_c010, -F0200\_r090\_c010) / 1000000$	F0200_r010_c010 F0200_r090_c010
Net fee and commission income	$\text{sum}(F0200\_r200\_c010, -F0200\_r210\_c010) / 1000000$	F0200_r200_c010 F0200_r210_c010
Net trading income	$\text{sum}(F0200\_r280\_c010, F0200\_r285\_c010) / 1000000$	F0200_r280_c010 F0200_r285_c010
Exchange differences, net	F0200_r310_c010 / 1000000	F0200_r310_c010
Net other operating income	$\text{sum}(F0200\_r355\_c010, -F0200\_r010\_c010, F0200\_r090\_c010, -F0200\_r200\_c010, F0200\_r210\_c010, -F0200\_r280\_c010, -F0200\_r285\_c010, -F0200\_r310\_c010) / 1000000$	F0200_r090_c010 F0200_r200_c010 F0200_r210_c010 F0200_r280_c010 F0200_r285_c010 F0200_r310_c010 F0200_r355_c010
<b>Operating income</b>	<b>F0200_r355_c010 / 1000000</b>	<b>F0200_r355_c010</b>
Administrative expenses and depreciation	$-\text{sum}(F0200\_r360\_c010, F0200\_r390\_c010) / 1000000$	F0200_r360_c010 F0200_r390_c010
<b>Net income before impairment, provisions and taxes</b>	<b><math>\text{sum}(F0200\_r355\_c010, -F0200\_r360\_c010, -F0200\_r390\_c010) / 1000000</math></b>	<b>F0200_r355_c010</b> <b>F0200_r360_c010</b> <b>F0200_r390_c010</b>
Impairment and provisions	$-\text{sum}(F0200\_r430\_c010, F0200\_r460\_c010, F0200\_r510\_c010, F0200\_r520\_c010) / 1000000$	F0200_r430_c010 F0200_r460_c010 F0200_r510_c010 F0200_r520_c010
Other	$\text{sum}(F0200\_r610\_c010, F0200\_r430\_c010, F0200\_r460\_c010, F0200\_r510\_c010, F0200\_r520\_c010, -F0200\_r355\_c010, F0200\_r360\_c010, F0200\_r390\_c010) / 1000000$	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010 F0200_r430_c010 F0200_r460_c010 F0200_r510_c010 F0200_r520_c010 F0200_r610_c010
<b>Profit and loss before tax from continued operation</b>	<b>F0200_r610_c010 / 1000000</b>	<b>F0200_r610_c010</b>
Profit and loss before tax from discontinued operation	$\text{sum}(F0200\_r633\_c010, F0200\_r650\_c010) / 1000000$	F0200_r633_c010 F0200_r650_c010
Tax expenses or income	$-\text{sum}(F0200\_r620\_c010, F0200\_r634\_c010, F0200\_r660\_c010) / 1000000$	F0200_r620_c010 F0200_r634_c010 F0200_r660_c010
<b>Net profit/loss</b>	<b>F0200_r670_c010 / 1000000</b>	<b>F0200_r670_c010</b>
<b>T02.02.1/2/3 Key performance indicators</b>		
Return on equity (RoE)	F0200_r670_c010 / F0103_r300_c010	F0103_r300_c010 F0200_r670_c010
Return on assets (RoA)	F0200_r670_c010 / F0101_r380_c010	F0101_r380_c010 F0200_r670_c010
Cost-to-income ratio (CIR)	$\text{sum}(F0200\_r360\_c010, F0200\_r390\_c010) / F0200\_r355\_c010$	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010
<b>T02.03.1/2/3 Composition of assets</b>		
Cash, cash balances at central banks, other demand	F0101_r010_c010 / 1000000000	F0101_r010_c010
Loans and advances	$\text{sum}(F0101\_r090\_c010, F0101\_r095\_c010, F0101\_r130\_c010, F0101\_r170\_c010, F0101\_r174\_c010, F0101\_r178\_c010, F0101\_r200\_c010, F0101\_r230\_c010, F0101\_r233\_c010, F0101\_r237\_c010) / 1000000000$	F0101_r090_c010 F0101_r095_c010 F0101_r130_c010 F0101_r170_c010 F0101_r174_c010 F0101_r178_c010 F0101_r200_c010 F0101_r230_c010 F0101_r233_c010 F0101_r237_c010
Central banks	$\text{sum}(F0401\_r130\_c010, F0402\_r130\_c010, F0403\_r130\_c030, F0404\_r080\_c060, F0404\_r220\_c060, F0406\_r130\_c010, F0407\_r130\_c010, F0408\_r130\_c010, F0409\_r080\_c050, F0410\_r130\_c010) / 1000000000$	F0401_r130_c010 F0402_r130_c010 F0403_r130_c030 F0404_r080_c060

Variable	Formula	ITS data points
		F0404_r220_c060 F0406_r130_c010 F0407_r130_c010 F0408_r130_c010 F0409_r080_c050 F0410_r130_c010
General governments	sum(F0401_r140_c010, F0402_r140_c010, F0403_r140_c030, F0404_r090_c060, F0404_r230_c060, F0406_r140_c010, F0407_r140_c010, F0408_r140_c010, F0409_r090_c050, F0410_r140_c010) / 1000000000	F0401_r140_c010 F0402_r140_c010 F0403_r140_c030 F0404_r090_c060 F0404_r230_c060 F0406_r140_c010 F0407_r140_c010 F0408_r140_c010 F0409_r090_c050 F0410_r140_c010
Credit institutions	sum(F0401_r150_c010, F0402_r150_c010, F0403_r150_c030, F0404_r100_c060, F0404_r240_c060, F0406_r150_c010, F0407_r150_c010, F0408_r150_c010, F0409_r100_c050, F0410_r150_c010) / 1000000000	F0401_r150_c010 F0402_r150_c010 F0403_r150_c030 F0404_r100_c060 F0404_r240_c060 F0406_r150_c010 F0407_r150_c010 F0408_r150_c010 F0409_r100_c050 F0410_r150_c010
Other financial corporations	sum(F0401_r160_c010, F0402_r160_c010, F0403_r160_c030, F0404_r110_c060, F0404_r250_c060, F0406_r160_c010, F0407_r160_c010, F0408_r160_c010, F0409_r110_c050, F0410_r160_c010) / 1000000000	F0401_r160_c010 F0402_r160_c010 F0403_r160_c030 F0404_r110_c060 F0404_r250_c060 F0406_r160_c010 F0407_r160_c010 F0408_r160_c010 F0409_r110_c050 F0410_r160_c010
Non-financial corporations	sum(F0401_r170_c010, F0402_r170_c010, F0403_r170_c030, F0404_r120_c060, F0404_r260_c060, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0409_r120_c050, F0410_r170_c010) / 1000000000	F0401_r170_c010 F0402_r170_c010 F0403_r170_c030 F0404_r120_c060 F0404_r260_c060 F0406_r170_c010 F0407_r170_c010 F0408_r170_c010 F0409_r120_c050 F0410_r170_c010
Households	sum(F0401_r180_c010, F0402_r180_c010, F0403_r180_c030, F0404_r130_c060, F0404_r270_c060, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r180_c010 F0402_r180_c010 F0403_r180_c030 F0404_r130_c060 F0404_r270_c060 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0409_r130_c050 F0410_r180_c010
Debt securities	sum(F0101_r080_c010, F0101_r094_c010, F0101_r120_c010, F0101_r160_c010, F0101_r173_c010, F0101_r177_c010, F0101_r190_c010, F0101_r220_c010, F0101_r232_c010, F0101_r236_c010) / 1000000000	F0101_r080_c010 F0101_r094_c010 F0101_r120_c010 F0101_r160_c010 F0101_r173_c010 F0101_r177_c010 F0101_r190_c010 F0101_r220_c010 F0101_r232_c010 F0101_r236_c010
<i>of which: loans and receivables</i>	F0101_r190_c010 / 1000000000	F0101_r190_c010
<i>of which: held to maturity</i>	sum(F0101_r220_c010, F0101_r232_c010) / 1000000000	F0101_r220_c010 F0101_r232_c010
<i>of which: available for sale</i>	F0101_r160_c010 / 1000000000	F0101_r160_c010
<i>of which: designated at fair value through profit or loss</i>	sum(F0101_r120_c010, F0101_r173_c010) / 1000000000	F0101_r120_c010 F0101_r173_c010
<i>of which: held for trading</i>	sum(F0101_r080_c010, F0101_r094_c010) / 1000000000	F0101_r080_c010 F0101_r094_c010
Equity instruments	sum(F0101_r070_c010, F0101_r093_c010, F0101_r110_c010, F0101_r070_c010)	F0101_r070_c010

Variable	Formula	ITS data points
	$F0101\_r150\_c010, F0101\_r172\_c010, F0101\_r176\_c010, F0101\_r235\_c010) / 1000000000$	F0101_r093_c010 F0101_r110_c010 F0101_r150_c010 F0101_r172_c010 F0101_r176_c010 F0101_r235_c010
<i>of which: available for sale</i>	$F0101\_r150\_c010 / 1000000000$	F0101_r150_c010
<i>of which: designated at fair value through profit or loss</i>	$sum(F0101\_r110\_c010, F0101\_r172\_c010) / 1000000000$	F0101_r110_c010 F0101_r172_c010
<i>of which: held for trading</i>	$sum(F0101\_r070\_c010, F0101\_r093\_c010) / 1000000000$	F0101_r070_c010 F0101_r093_c010
<b>Derivatives</b>	$sum(F0101\_r060\_c010, F0101\_r092\_c010, F0101\_r240\_c010) / 1000000000$	F0101_r060_c010 F0101_r092_c010 F0101_r240_c010
Trading	$sum(F0101\_r060\_c010, F0101\_r092\_c010) / 1000000000$	F0101_r060_c010 F0101_r092_c010
Derivatives – hedge accounting	$F0101\_r240\_c010 / 1000000000$	F0101_r240_c010
<b>Investments in subsidiaries, joint-ventures and intangible assets and goodwill</b>	$F0101\_r260\_c010 / 1000000000$	F0101_r260_c010
<b>Other assets</b>	$sum(F0101\_r380\_c010, -F0101\_r010\_c010, -F0101\_r090\_c010, -F0101\_r095\_c010, -F0101\_r130\_c010, -F0101\_r170\_c010, -F0101\_r174\_c010, -F0101\_r178\_c010, -F0101\_r200\_c010, -F0101\_r230\_c010, -F0101\_r233\_c010, -F0101\_r237\_c010, -F0101\_r080\_c010, -F0101\_r094\_c010, -F0101\_r120\_c010, -F0101\_r160\_c010, -F0101\_r173\_c010, -F0101\_r177\_c010, -F0101\_r190\_c010, -F0101\_r220\_c010, -F0101\_r232\_c010, -F0101\_r236\_c010, -F0101\_r070\_c010, -F0101\_r093\_c010, -F0101\_r110\_c010, -F0101\_r150\_c010, -F0101\_r172\_c010, -F0101\_r176\_c010, -F0101\_r235\_c010, -F0101\_r060\_c010, -F0101\_r092\_c010, -F0101\_r240\_c010, -F0101\_r260\_c010, -F0101\_r300\_c010) / 1000000000$	F0101_r010_c010 F0101_r060_c010 F0101_r070_c010 F0101_r080_c010 F0101_r090_c010 F0101_r092_c010 F0101_r093_c010 F0101_r094_c010 F0101_r095_c010 F0101_r110_c010 F0101_r120_c010 F0101_r130_c010 F0101_r150_c010 F0101_r160_c010 F0101_r170_c010 F0101_r172_c010 F0101_r173_c010 F0101_r174_c010 F0101_r176_c010 F0101_r177_c010 F0101_r178_c010 F0101_r190_c010 F0101_r200_c010 F0101_r220_c010 F0101_r230_c010 F0101_r232_c010 F0101_r233_c010 F0101_r235_c010 F0101_r236_c010 F0101_r237_c010 F0101_r240_c010 F0101_r260_c010 F0101_r300_c010 F0101_r380_c010
<b>Total assets</b>	$F0101\_r380\_c010 / 1000000000$	F0101_r380_c010
<b>T02.04.1/2/3 Composition of liabilities and equity</b>		
<b>Deposits</b>	$sum(F0801a\_r050\_c010, F0801a\_r050\_c020, F0801a\_r050\_c030, F0801a\_r050\_c034, F0801a\_r050\_c035) / 1000000000$	F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035
Central banks	$sum(F0801a\_r060\_c010, F0801a\_r060\_c020, F0801a\_r060\_c030, F0801a\_r060\_c034, F0801a\_r060\_c035) / 1000000000$	F0801a_r060_c010 F0801a_r060_c020 F0801a_r060_c030 F0801a_r060_c034 F0801a_r060_c035
General governments	$sum(F0801a\_r110\_c010, F0801a\_r110\_c020, F0801a\_r110\_c030, F0801a\_r110\_c034, F0801a\_r110\_c035) / 1000000000$	F0801a_r110_c010 F0801a_r110_c020 F0801a_r110_c030 F0801a_r110_c034 F0801a_r110_c035
Credit institutions	$sum(F0801a\_r160\_c010, F0801a\_r160\_c020, F0801a\_r160\_c030, F0801a\_r160\_c034, F0801a\_r160\_c035) / 1000000000$	F0801a_r160_c010 F0801a_r160_c020 F0801a_r160_c030 F0801a_r160_c034 F0801a_r160_c035

Variable	Formula	ITS data points
Other financial corporations	sum(F0801a_r210_c010, F0801a_r210_c020, F0801a_r210_c030, F0801a_r210_c034, F0801a_r210_c035) / 1000000000	F0801a_r210_c010 F0801a_r210_c020 F0801a_r210_c030 F0801a_r210_c034 F0801a_r210_c035
Non-financial corporations	sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035) / 1000000000	F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035
Households	sum(F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035) / 1000000000	F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035
<b>Debt securities issued</b>	<b>sum(F0801a_r360_c010, F0801a_r360_c020, F0801a_r360_c030, F0801a_r360_c034, F0801a_r360_c035) / 1000000000</b>	<b>F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035</b>
<i>of which: subordinated</i>	sum(F0802_r020_c010, F0802_r020_c020, F0802_r020_c030) / 1000000000	F0802_r020_c010 F0802_r020_c020 F0802_r020_c030
<b>Derivatives</b>	<b>sum(F0102_r020_c010, F0102_r062_c010, F0102_r150_c010) / 1000000000</b>	<b>F0102_r020_c010 F0102_r062_c010 F0102_r150_c010</b>
<i>of which: trading</i>	sum(F0102_r020_c010, F0102_r062_c010) / 1000000000	F0102_r020_c010 F0102_r062_c010
<b>Provisions</b>	<b>F0102_r170_c010 / 1000000000</b>	<b>F0102_r170_c010</b>
<b>Other liabilities</b>	<b>sum(F0102_r300_c010, -F0801a_r050_c010, -F0801a_r050_c020, -F0801a_r050_c030, -F0801a_r050_c034, -F0801a_r050_c035, -F0801a_r360_c010, -F0801a_r360_c020, -F0801a_r360_c030, -F0801a_r360_c034, -F0801a_r360_c035, -F0102_r020_c010, -F0102_r062_c010, -F0102_r150_c010, -F0102_r170_c010) / 1000000000</b>	<b>F0102_r020_c010 F0102_r062_c010 F0102_r150_c010 F0102_r170_c010 F0102_r300_c010 F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035</b>
<b>Equity</b>	<b>F0103_r300_c010 / 1000000000</b>	<b>F0103_r300_c010</b>
Paid-up capital	sum(F0103_r020_c010, F0103_r040_c010) / 1000000000	F0103_r020_c010 F0103_r040_c010
Reserves	sum(F0103_r190_c010, F0103_r200_c010, F0103_r205_c010, F0103_r210_c010) / 1000000000	F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010
Minority interests	F0103_r270_c010 / 1000000000	F0103_r270_c010
Other comprehensive income	F0103_r090_c010 / 1000000000	F0103_r090_c010
Other	sum(F0103_r300_c010, -F0103_r020_c010, -F0103_r040_c010, -F0103_r190_c010, -F0103_r200_c010, -F0103_r205_c010, -F0103_r210_c010, -F0103_r270_c010, -F0103_r090_c010) / 1000000000	-F0103_r020_c010 -F0103_r040_c010 -F0103_r090_c010 -F0103_r190_c010 -F0103_r200_c010 -F0103_r205_c010 -F0103_r210_c010 -F0103_r270_c010 -F0103_r300_c010
<b>Total liabilities and equity</b>	<b>F0103_r310_c010 / 1000000000</b>	<b>F0103_r310_c010</b>

### 3. Capital adequacy, leverage and asset quality

#### T03.01.1/2/3 Total capital ratio and its components

Total risk exposure amount	C0200_r010_c010 / 1000000000	C0200_r010_c010
Total capital - Amount	C0100_r010_c010 / 1000000000	C0100_r010_c010
Total capital - Ratio	C0100_r010_c010 / C0200_r010_c010	C0100_r010_c010 C0200_r010_c010
Tier 1 - Amount	C0100_r015_c010 / 1000000000	C0100_r015_c010
Tier 1 - Ratio	C0100_r015_c010 / C0200_r010_c010	C0100_r015_c010 C0200_r010_c010
CET1 - Amount	C0100_r020_c010 / 1000000000	C0100_r020_c010
CET1 - Ratio	C0100_r020_c010 / C0200_r010_c010	C0100_r020_c010 C0200_r010_c010

Variable	Formula	ITS data points
<b>T03.02.1/2/3 CET1 ratio band</b>		
CET1 - Ratio	C0100_r020_c010 / C0200_r010_c010	C0100_r020_c010 C0200_r010_c010
<b>T03.03.1/2/3 Leverage ratio</b>		
Exposure values	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_r260_c010) / 1000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010 C4700_r230_c010 C4700_r240_c010 C4700_r260_c010
Assets other than derivatives and securities financing transactions	sum(C4700_r190_c010, C4700_r240_c010) / 1000000000	C4700_r190_c010 C4700_r240_c010
Derivatives	sum(C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010) / 1000000000	C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010
Securities financing transactions	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r230_c010) / 1000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r230_c010
Off-balance sheet items	sum(C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010) / 1000000000	C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010
Deductions of exposures to public sector entities funding	C4700_r260_c010 / 1000000000	C4700_r260_c010
<b>Tier 1 capital - Fully phased-in definition</b>	<b>C4700_r310_c010 / 1000000000</b>	<b>C4700_r310_c010</b>
<b>Total exposure - Fully phased-in definition</b>	<b>C4700_r290_c010 / 1000000000</b>	<b>C4700_r290_c010</b>
Exposure values	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_r260_c010) / 1000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010

Variable	Formula	ITS data points
		C4700_r200_c010
		C4700_r210_c010
		C4700_r220_c010
		C4700_r230_c010
		C4700_r240_c010
		C4700_r260_c010
Asset amount deducted from Tier 1 capital - Fully phased-in	C4700_r270_c010 / 1000000000	C4700_r270_c010
<b>Leverage ratio - Fully phased-in definition</b>	<b>C4700_r310_c010 / C4700_r290_c010</b>	<b>C4700_r290_c010</b>
		<b>C4700_r310_c010</b>
<b>Tier 1 capital - Transitional definition</b>	<b>C4700_r320_c010 / 1000000000</b>	<b>C4700_r320_c010</b>
<b>Total exposure - Transitional definition</b>	<b>C4700_r300_c010 / 1000000000</b>	<b>C4700_r300_c010</b>
Exposure values	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_r260_c010) / 1000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010 C4700_r230_c010 C4700_r240_c010 C4700_r260_c010
Asset amount deducted from Tier 1 capital - Transitional	C4700_r280_c010 / 1000000000	C4700_r280_c010
<b>Leverage ratio - Transitional definition</b>	<b>C4700_r320_c010 / C4700_r300_c010</b>	<b>C4700_r300_c010</b>
		<b>C4700_r320_c010</b>
<b>T03.04.1/2/3 Leverage ratio band</b>		
Leverage ratio	C4700_r310_c010 / C4700_r290_c010	C4700_r290_c010 C4700_r310_c010
<b>T03.05.1/2/3 Risk exposures composition</b>		
<b>Credit risk weighted exposure amounts</b>	<b>C0200_r040_c010 / 1000000000</b>	<b>C0200_r040_c010</b>
Standardised Approach (SA)	C0200_r050_c010 / 1000000000	C0200_r050_c010
Internal rating based Approach (IRB)	C0200_r240_c010 / 1000000000	C0200_r240_c010
Risk exposure for contributions to the default fund of a CCP	C0200_r460_c010 / 1000000000	C0200_r460_c010
<b>Settlement/delivery risk exposure amount</b>	<b>C0200_r490_c010 / 1000000000</b>	<b>C0200_r490_c010</b>
<b>Market risk exposure amount</b>	<b>C0200_r520_c010 / 1000000000</b>	<b>C0200_r520_c010</b>
Market risk exposure under SA	C0200_r530_c010 / 1000000000	C0200_r530_c010
Market risk exposure under IM approach	C0200_r580_c010 / 1000000000	C0200_r580_c010
<b>Operational risk exposure amount</b>	<b>C0200_r590_c010 / 1000000000</b>	<b>C0200_r590_c010</b>
Operational risk exposure under BIA	C0200_r600_c010 / 1000000000	C0200_r600_c010
Operational risk exposure under TSA/ASA	C0200_r610_c010 / 1000000000	C0200_r610_c010
Operational risk exposure under AMA	C0200_r620_c010 / 1000000000	C0200_r620_c010
<b>Risk exposure for credit valuation adjustment</b>	<b>C0200_r640_c010 / 1000000000</b>	<b>C0200_r640_c010</b>
Other	sum(C0200_r630_c010, C0200_r680_c010, C0200_r690_c010) / 1000000000	C0200_r630_c010 C0200_r680_c010 C0200_r690_c010
<b>Total risk exposure amount</b>	<b>C0200_r010_c010 / 1000000000</b>	<b>C0200_r010_c010</b>
<b>T03.06 Asset quality: performing and non-performing exposures by instrument and counterparty</b>		
<b>Performing exposures: Loans and advances - Amount</b>	<b>sum(F1800a_r070_c020, F1800a_r250_c020) / 1000000000</b>	<b>F1800a_r070_c020</b> <b>F1800a_r250_c020</b>
<b>Performing exposures: Loans and advances - Coverage ratio</b>	<b>-sum(F1800b_r070_c140, F1800b_r250_c140) / sum(F1800a_r070_c020, F1800a_r250_c020)</b>	<b>F1800a_r070_c020</b> <b>F1800a_r250_c020</b> <b>F1800b_r070_c140</b> <b>F1800b_r250_c140</b>
Performing exposures: Central banks - Amount	sum(F1800a_r080_c020, F1800a_r260_c020) / 1000000000	F1800a_r080_c020 F1800a_r260_c020
Performing exposures: Central banks - Coverage ratio	-sum(F1800b_r080_c140, F1800b_r260_c140) / sum(F1800a_r080_c020, F1800a_r260_c020)	F1800a_r080_c020 F1800a_r260_c020 F1800b_r080_c140 F1800b_r260_c140
Performing exposures: General governments - Amount	sum(F1800a_r090_c020, F1800a_r270_c020) / 1000000000	F1800a_r090_c020 F1800a_r270_c020

Variable	Formula	ITS data points
Performing exposures: General governments - Coverage ratio	$-\frac{\text{sum}(\text{F1800b\_r090\_c140}, \text{F1800b\_r270\_c140})}{\text{sum}(\text{F1800a\_r090\_c020}, \text{F1800a\_r270\_c020})}$	F1800a_r090_c020 F1800a_r270_c020 F1800b_r090_c140 F1800b_r270_c140
Performing exposures: Credit institutions - Amount	$\frac{\text{sum}(\text{F1800a\_r100\_c020}, \text{F1800a\_r280\_c020})}{1000000000}$	F1800a_r100_c020 F1800a_r280_c020
Performing exposures: Credit institutions - Coverage ratio	$-\frac{\text{sum}(\text{F1800b\_r100\_c140}, \text{F1800b\_r280\_c140})}{\text{sum}(\text{F1800a\_r100\_c020}, \text{F1800a\_r280\_c020})}$	F1800a_r100_c020 F1800a_r280_c020 F1800b_r100_c140 F1800b_r280_c140
Performing exposures: Other financial corporations - Amount	$\frac{\text{sum}(\text{F1800a\_r110\_c020}, \text{F1800a\_r290\_c020})}{1000000000}$	F1800a_r110_c020 F1800a_r290_c020
Performing exposures: Other financial corporations - Coverage ratio	$-\frac{\text{sum}(\text{F1800b\_r110\_c140}, \text{F1800b\_r290\_c140})}{\text{sum}(\text{F1800a\_r110\_c020}, \text{F1800a\_r290\_c020})}$	F1800a_r110_c020 F1800a_r290_c020 F1800b_r110_c140 F1800b_r290_c140
Performing exposures: Non-financial corporations - Amount	$\frac{\text{sum}(\text{F1800a\_r120\_c020}, \text{F1800a\_r300\_c020})}{1000000000}$	F1800a_r120_c020 F1800a_r300_c020
Performing exposures: Non-financial corporations - Coverage ratio	$-\frac{\text{sum}(\text{F1800b\_r120\_c140}, \text{F1800b\_r300\_c140})}{\text{sum}(\text{F1800a\_r120\_c020}, \text{F1800a\_r300\_c020})}$	F1800a_r120_c020 F1800a_r300_c020 F1800b_r120_c140 F1800b_r300_c140
Performing exposures: Households - Amount	$\frac{\text{sum}(\text{F1800a\_r150\_c020}, \text{F1800a\_r310\_c020})}{1000000000}$	F1800a_r150_c020 F1800a_r310_c020
Performing exposures: Households - Coverage ratio	$-\frac{\text{sum}(\text{F1800b\_r150\_c140}, \text{F1800b\_r310\_c140})}{\text{sum}(\text{F1800a\_r150\_c020}, \text{F1800a\_r310\_c020})}$	F1800a_r150_c020 F1800a_r310_c020 F1800b_r150_c140 F1800b_r310_c140
<b>Performing exposures: Debt securities at amortised cost - Amount</b>	<b><math>\frac{\text{F1800a\_r010\_c020}}{1000000000}</math></b>	<b>F1800a_r010_c020</b>
<b>Performing exposures: Debt securities at amortised cost - Coverage ratio</b>	<b><math>-\frac{\text{F1800b\_r010\_c140}}{\text{F1800a\_r010\_c020}}</math></b>	<b>F1800a_r010_c020</b> <b>F1800b_r010_c140</b>
<b>Performing exposures: Debt securities at fair value other than HFT - Amount</b>	<b><math>\frac{\text{F1800a\_r190\_c020}}{1000000000}</math></b>	<b>F1800a_r190_c020</b>
<b>Performing exposures: Debt securities at fair value other than HFT - Coverage ratio</b>	<b><math>-\frac{\text{F1800b\_r190\_c140}}{\text{F1800a\_r190\_c020}}</math></b>	<b>F1800a_r190_c020</b> <b>F1800b_r190_c140</b>
<b>Performing exposures: Off-balance sheet exposures - Amount</b>	<b><math>\frac{\text{F1800a\_r550\_c020}}{1000000000}</math></b>	<b>F1800a_r550_c020</b>
<b>Performing exposures: Off-balance sheet exposures - Coverage ratio</b>	<b><math>-\frac{\text{F1800b\_r550\_c140}}{\text{F1800a\_r550\_c020}}</math></b>	<b>F1800a_r550_c020</b> <b>F1800b_r550_c140</b>
<b>Performing exposures: Total - Amount</b>	<b><math>\frac{\text{sum}(\text{F1800a\_r180\_c020}, \text{F1800a\_r320\_c020}, \text{F1800a\_r550\_c020})}{1000000000}</math></b>	<b>F1800a_r180_c020</b> <b>F1800a_r320_c020</b> <b>F1800a_r550_c020</b>
<b>Performing exposures: Total - Coverage ratio</b>	<b><math>-\frac{\text{sum}(\text{F1800b\_r180\_c140}, \text{F1800b\_r320\_c140}, \text{F1800b\_r550\_c140})}{\text{sum}(\text{F1800a\_r180\_c020}, \text{F1800a\_r320\_c020}, \text{F1800a\_r550\_c020})}</math></b>	<b>F1800a_r180_c020</b> <b>F1800a_r320_c020</b> <b>F1800a_r550_c020</b> <b>F1800b_r180_c140</b> <b>F1800b_r320_c140</b> <b>F1800b_r550_c140</b>
<b>Non-performing exposures: Loans and advances - Amount</b>	<b><math>\frac{\text{sum}(\text{F1800a\_r070\_c060}, \text{F1800a\_r250\_c060})}{1000000000}</math></b>	<b>F1800a_r070_c060</b> <b>F1800a_r250_c060</b>
<b>Non-performing exposures: Loans and advances - Coverage ratio</b>	<b><math>-\frac{\text{sum}(\text{F1800b\_r070\_c150}, \text{F1800b\_r250\_c150})}{\text{sum}(\text{F1800a\_r070\_c060}, \text{F1800a\_r250\_c060})}</math></b>	<b>F1800a_r070_c060</b> <b>F1800a_r250_c060</b> <b>F1800b_r070_c150</b> <b>F1800b_r250_c150</b>
Non-performing exposures: Central banks - Amount	$\frac{\text{sum}(\text{F1800a\_r080\_c060}, \text{F1800a\_r260\_c060})}{1000000000}$	F1800a_r080_c060 F1800a_r260_c060
Non-performing exposures: Central banks - Coverage ratio	$-\frac{\text{sum}(\text{F1800b\_r080\_c150}, \text{F1800b\_r260\_c150})}{\text{sum}(\text{F1800a\_r080\_c060}, \text{F1800a\_r260\_c060})}$	F1800a_r080_c060 F1800a_r260_c060 F1800b_r080_c150 F1800b_r260_c150
Non-performing exposures: General governments - Amount	$\frac{\text{sum}(\text{F1800a\_r090\_c060}, \text{F1800a\_r270\_c060})}{1000000000}$	F1800a_r090_c060 F1800a_r270_c060
Non-performing exposures: General governments - Coverage ratio	$-\frac{\text{sum}(\text{F1800b\_r090\_c150}, \text{F1800b\_r270\_c150})}{\text{sum}(\text{F1800a\_r090\_c060}, \text{F1800a\_r270\_c060})}$	F1800a_r090_c060 F1800a_r270_c060 F1800b_r090_c150 F1800b_r270_c150
Non-performing exposures: Credit institutions - Amount	$\frac{\text{sum}(\text{F1800a\_r100\_c060}, \text{F1800a\_r280\_c060})}{1000000000}$	F1800a_r100_c060 F1800a_r280_c060
Non-performing exposures: Credit institutions - Coverage ratio	$-\frac{\text{sum}(\text{F1800b\_r100\_c150}, \text{F1800b\_r280\_c150})}{\text{sum}(\text{F1800a\_r100\_c060}, \text{F1800a\_r280\_c060})}$	F1800a_r100_c060 F1800a_r280_c060 F1800b_r100_c150 F1800b_r280_c150
Non-performing exposures: Other financial corporations - Amount	$\frac{\text{sum}(\text{F1800a\_r110\_c060}, \text{F1800a\_r290\_c060})}{1000000000}$	F1800a_r110_c060 F1800a_r290_c060
Non-performing exposures: Other financial corporations - Coverage ratio	$-\frac{\text{sum}(\text{F1800b\_r110\_c150}, \text{F1800b\_r290\_c150})}{\text{sum}(\text{F1800a\_r110\_c060}, \text{F1800a\_r290\_c060})}$	F1800a_r110_c060 F1800a_r290_c060 F1800b_r110_c150 F1800b_r290_c150

Variable	Formula	ITS data points
Non-performing exposures: Non-financial corporations - Amount	sum(F1800a_r120_c060, F1800a_r300_c060) / 1000000000	F1800b_r290_c150 F1800a_r120_c060 F1800a_r300_c060
Non-performing exposures: Non-financial corporations - Coverage ratio	-sum(F1800b_r120_c150, F1800b_r300_c150) / sum(F1800a_r120_c060, F1800a_r300_c060)	F1800a_r120_c060 F1800a_r300_c060 F1800b_r120_c150 F1800b_r300_c150
Non-performing exposures: Households - Amount	sum(F1800a_r150_c060, F1800a_r310_c060) / 1000000000	F1800a_r150_c060 F1800a_r310_c060
Non-performing exposures: Households - Coverage ratio	-sum(F1800b_r150_c150, F1800b_r310_c150) / sum(F1800a_r150_c060, F1800a_r310_c060)	F1800a_r150_c060 F1800a_r310_c060 F1800b_r150_c150 F1800b_r310_c150
<b>Non-performing exposures: Debt securities at amortised cost - Coverage ratio</b>	<b>F1800a_r010_c060 / 1000000000</b>	<b>F1800a_r010_c060</b>
<b>Non-performing exposures: Debt securities at amortised cost - Coverage ratio</b>	<b>-F1800b_r010_c150 / F1800a_r010_c060</b>	<b>F1800a_r010_c060</b> <b>F1800b_r010_c150</b>
<b>Non-performing exposures: Debt securities at fair value other than HFT - Coverage ratio</b>	<b>F1800a_r190_c060 / 1000000000</b>	<b>F1800a_r190_c060</b>
<b>Non-performing exposures: Debt securities at fair value other than HFT - Coverage ratio</b>	<b>-F1800b_r190_c150 / F1800a_r190_c060</b>	<b>F1800a_r190_c060</b> <b>F1800b_r190_c150</b>
<b>Non-performing exposures: Off-balance sheet exposures - Coverage ratio</b>	<b>F1800a_r550_c060 / 1000000000</b>	<b>F1800a_r550_c060</b>
<b>Non-performing exposures: Off-balance sheet exposures - Coverage ratio</b>	<b>-F1800b_r550_c150 / F1800a_r550_c060</b>	<b>F1800a_r550_c060</b> <b>F1800b_r550_c150</b>
<b>Non-performing exposures: Total - Amount</b>	<b>sum(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060) / 1000000000</b>	<b>F1800a_r180_c060</b> <b>F1800a_r320_c060</b> <b>F1800a_r550_c060</b>
<b>Non-performing exposures: Total - Coverage ratio</b>	<b>-sum(F1800b_r180_c150, F1800b_r320_c150, F1800b_r550_c150) / sum(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060)</b>	<b>F1800a_r180_c060</b> <b>F1800a_r320_c060</b> <b>F1800a_r550_c060</b> <b>F1800b_r180_c150</b> <b>F1800b_r320_c150</b> <b>F1800b_r550_c150</b>
<b>T03.07.1/2/3 Asset quality: non-performing loans and advances</b>		
Loans and advances	sum(F1800a_r070_c010, F1800a_r250_c010) / 1000000000	F1800a_r070_c010 F1800a_r250_c010
Non-performing loans and advances	sum(F1800a_r070_c060, F1800a_r250_c060) / 1000000000	F1800a_r070_c060 F1800a_r250_c060
Non-performing loans ratio	sum(F1800a_r070_c060, F1800a_r250_c060) / sum(F1800a_r070_c010, F1800a_r250_c010)	F1800a_r070_c010 F1800a_r070_c060 F1800a_r250_c010 F1800a_r250_c060
<b>T03.08.1 Asset quality: forbearance by instrument and counterparty</b>		
<b>Performing forborne exposures: Loans and advances - Amount</b>	<b>sum(F1900a_r070_c020, F1900a_r250_c020) / 1000000000</b>	<b>F1900a_r070_c020</b> <b>F1900a_r250_c020</b>
<b>Performing forborne exposures: Loans and advances - Coverage ratio</b>	<b>-sum(F1900b_r070_c130, F1900b_r250_c130) / sum(F1900a_r070_c020, F1900a_r250_c020)</b>	<b>F1900a_r070_c020</b> <b>F1900a_r250_c020</b> <b>F1900b_r070_c130</b> <b>F1900b_r250_c130</b>
Performing forborne exposures: Central banks - Amount	sum(F1900a_r080_c020, F1900a_r260_c020) / 1000000000	F1900a_r080_c020 F1900a_r260_c020
Performing forborne exposures: Central banks - Coverage ratio	-sum(F1900b_r080_c130, F1900b_r260_c130) / sum(F1900a_r080_c020, F1900a_r260_c020)	F1900a_r080_c020 F1900a_r260_c020 F1900b_r080_c130 F1900b_r260_c130
Performing forborne exposures: General governments - Amount	sum(F1900a_r090_c020, F1900a_r270_c020) / 1000000000	F1900a_r090_c020 F1900a_r270_c020
Performing forborne exposures: General governments - Coverage ratio	-sum(F1900b_r090_c130, F1900b_r270_c130) / sum(F1900a_r090_c020, F1900a_r270_c020)	F1900a_r090_c020 F1900a_r270_c020 F1900b_r090_c130 F1900b_r270_c130
Performing forborne exposures: Credit institutions - Amount	sum(F1900a_r100_c020, F1900a_r280_c020) / 1000000000	F1900a_r100_c020 F1900a_r280_c020
Performing forborne exposures: Credit institutions - Coverage ratio	-sum(F1900b_r100_c130, F1900b_r280_c130) / sum(F1900a_r100_c020, F1900a_r280_c020)	F1900a_r100_c020 F1900a_r280_c020 F1900b_r100_c130 F1900b_r280_c130
Performing forborne exposures: Other financial corporations - Amount	sum(F1900a_r110_c020, F1900a_r290_c020) / 1000000000	F1900a_r110_c020 F1900a_r290_c020
Performing forborne exposures: Other financial corporations - Coverage ratio	-sum(F1900b_r110_c130, F1900b_r290_c130) / sum(F1900a_r110_c020, F1900a_r290_c020)	F1900a_r110_c020 F1900a_r290_c020 F1900b_r110_c130 F1900b_r290_c130
Performing forborne exposures: Non-financial corporations - Amount	sum(F1900a_r120_c020, F1900a_r300_c020) / 1000000000	F1900a_r120_c020 F1900a_r300_c020
Performing forborne exposures: Non-financial corporations - Coverage ratio	-sum(F1900b_r120_c130, F1900b_r300_c130) / sum(F1900a_r120_c020, F1900a_r300_c020)	F1900a_r120_c020 F1900a_r300_c020



Variable	Formula	ITS data points
		F1900b_r120_c130 F1900b_r300_c130
Performing forbore exposures: Households - Amount	sum(F1900a_r150_c020, F1900a_r310_c020) / 1000000000	F1900a_r150_c020 F1900a_r310_c020
Performing forbore exposures: Households - Coverage ratio	-sum(F1900b_r150_c130, F1900b_r310_c130) / sum(F1900a_r150_c020, F1900a_r310_c020)	F1900a_r150_c020 F1900a_r310_c020 F1900b_r150_c130 F1900b_r310_c130
<b>Performing forbore exposures: Debt securities at</b>	<b>F1900a_r010_c020 / 1000000000</b>	<b>F1900a_r010_c020</b>
<b>Performing forbore exposures: Debt securities at</b>	<b>-F1900b_r010_c130 / F1900a_r010_c020</b>	<b>F1900a_r010_c020</b>
<b>amortised cost - Coverage ratio</b>		<b>F1900b_r010_c130</b>
<b>Performing forbore exposures: Debt securities at fair</b>	<b>F1900a_r190_c020 / 1000000000</b>	<b>F1900a_r190_c020</b>
<b>Performing forbore exposures: Debt securities at fair</b>	<b>-F1900b_r190_c130 / F1900a_r190_c020</b>	<b>F1900a_r190_c020</b>
<b>value other than HFT - Coverage ratio</b>		<b>F1900b_r190_c130</b>
<b>Performing forbore exposures: Off-balance sheet</b>	<b>F1900d_r340_c020 / 1000000000</b>	<b>F1900d_r340_c020</b>
<b>Performing forbore exposures: Off-balance sheet</b>	<b>F1900b_r340_c130 / F1900d_r340_c020</b>	<b>F1900b_r340_c130</b>
<b>exposures - Coverage ratio</b>		<b>F1900d_r340_c020</b>
<b>Performing forbore exposures: Total - Amount</b>	<b>sum(F1900a_r180_c020, F1900a_r320_c020, F1900d_r340_c020) / 1000000000</b>	<b>F1900a_r180_c020</b> <b>F1900a_r320_c020</b> <b>F1900d_r340_c020</b>
<b>Performing forbore exposures: Total - Coverage ratio</b>	<b>-sum(F1900b_r180_c130, F1900b_r320_c130, - F1900b_r340_c130) / sum(F1900a_r180_c020, F1900a_r320_c020, F1900d_r340_c020)</b>	<b>F1900a_r180_c020</b> <b>F1900a_r320_c020</b> <b>F1900b_r180_c130</b> <b>F1900b_r320_c130</b> <b>F1900b_r340_c130</b> <b>F1900d_r340_c020</b>
<b>Non-performing forbore exposures: Loans and</b>	<b>sum(F1900a_r070_c060, F1900a_r250_c060) / 1000000000</b>	<b>F1900a_r070_c060</b>
<b>advances - Amount</b>		<b>F1900a_r250_c060</b>
<b>Non-performing forbore exposures: Loans and</b>	<b>-sum(F1900b_r070_c140, F1900b_r250_c140) /</b>	<b>F1900a_r070_c060</b>
<b>advances - Coverage ratio</b>	<b>sum(F1900a_r070_c060, F1900a_r250_c060)</b>	<b>F1900a_r250_c060</b> <b>F1900b_r070_c140</b> <b>F1900b_r250_c140</b>
Non-performing forbore exposures: Central banks - Amount	sum(F1900a_r080_c060, F1900a_r260_c060) / 1000000000	F1900a_r080_c060 F1900a_r260_c060
Non-performing forbore exposures: Central banks - Coverage ratio	-sum(F1900b_r080_c140, F1900b_r260_c140) / sum(F1900a_r080_c060, F1900a_r260_c060)	F1900a_r080_c060 F1900a_r260_c060 F1900b_r080_c140 F1900b_r260_c140
Non-performing forbore exposures: General governments - Amount	sum(F1900a_r090_c060, F1900a_r270_c060) / 1000000000	F1900a_r090_c060 F1900a_r270_c060
Non-performing forbore exposures: General governments - Coverage ratio	-sum(F1900b_r090_c140, F1900b_r270_c140) / sum(F1900a_r090_c060, F1900a_r270_c060)	F1900a_r090_c060 F1900a_r270_c060 F1900b_r090_c140 F1900b_r270_c140
Non-performing forbore exposures: Credit institutions - Amount	sum(F1900a_r100_c060, F1900a_r280_c060) / 1000000000	F1900a_r100_c060 F1900a_r280_c060
Non-performing forbore exposures: Credit institutions - Coverage ratio	-sum(F1900b_r100_c140, F1900b_r280_c140) / sum(F1900a_r100_c060, F1900a_r280_c060)	F1900a_r100_c060 F1900a_r280_c060 F1900b_r100_c140 F1900b_r280_c140
Non-performing forbore exposures: Other financial corporations - Amount	sum(F1900a_r110_c060, F1900a_r290_c060) / 1000000000	F1900a_r110_c060 F1900a_r290_c060
Non-performing forbore exposures: Other financial corporations - Coverage ratio	-sum(F1900b_r110_c140, F1900b_r290_c140) / sum(F1900a_r110_c060, F1900a_r290_c060)	F1900a_r110_c060 F1900a_r290_c060 F1900b_r110_c140 F1900b_r290_c140
Non-performing forbore exposures: Non-financial corporations - Amount	sum(F1900a_r120_c060, F1900a_r300_c060) / 1000000000	F1900a_r120_c060 F1900a_r300_c060
Non-performing forbore exposures: Non-financial corporations - Coverage ratio	-sum(F1900b_r120_c140, F1900b_r300_c140) / sum(F1900a_r120_c060, F1900a_r300_c060)	F1900a_r120_c060 F1900a_r300_c060 F1900b_r120_c140 F1900b_r300_c140
Non-performing forbore exposures: Households - Amount	sum(F1900a_r150_c060, F1900a_r310_c060) / 1000000000	F1900a_r150_c060 F1900a_r310_c060
Non-performing forbore exposures: Households - Coverage ratio	-sum(F1900b_r150_c140, F1900b_r310_c140) / sum(F1900a_r150_c060, F1900a_r310_c060)	F1900a_r150_c060 F1900a_r310_c060 F1900b_r150_c140 F1900b_r310_c140
<b>Non-performing forbore exposures: Debt securities at</b>	<b>F1900a_r010_c060 / 1000000000</b>	<b>F1900a_r010_c060</b>
<b>Non-performing forbore exposures: Debt securities at</b>	<b>-F1900b_r010_c140 / F1900a_r010_c060</b>	<b>F1900a_r010_c060</b>
<b>amortised cost - Coverage ratio</b>		<b>F1900b_r010_c140</b>
<b>Non-performing forbore exposures: Debt securities at</b>	<b>F1900a_r190_c060 / 1000000000</b>	<b>F1900a_r190_c060</b>
<b>Non-performing forbore exposures: Debt securities at</b>	<b>-F1900b_r190_c140 / F1900a_r190_c060</b>	<b>F1900a_r190_c060</b>
<b>fair value other than HFT - Coverage ratio</b>		<b>F1900b_r190_c140</b>
<b>Non-performing forbore exposures: Off-balance sheet</b>	<b>F1900d_r340_c060 / 1000000000</b>	<b>F1900d_r340_c060</b>

Variable	Formula	ITS data points
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$F1900b\_r340\_c140 / F1900d\_r340\_c060$	F1900b_r340_c140 F1900d_r340_c060
Non-performing forborne exposures: Total - Amount	$\text{sum}(F1900a\_r180\_c060, F1900a\_r320\_c060, F1900d\_r340\_c060) / 1000000000$	F1900a_r180_c060 F1900a_r320_c060 F1900d_r340_c060
Non-performing forborne exposures: Total - Coverage ratio	$-\text{sum}(F1900b\_r180\_c140, F1900b\_r320\_c140, -F1900b\_r340\_c140) / \text{sum}(F1900a\_r180\_c060, F1900a\_r320\_c060, F1900d\_r340\_c060)$	F1900a_r180_c060 F1900a_r320_c060 F1900b_r180_c140 F1900b_r320_c140 F1900b_r340_c140 F1900d_r340_c060

#### T03.08.2/3 Asset quality: non-performing exposures and forbearance

Total exposures: Performing - Amount	$\text{sum}(F1800a\_r180\_c020, F1800a\_r320\_c020, F1800a\_r550\_c020) / 1000000000$	F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020
Total exposures: Performing - Coverage ratio	$-\text{sum}(F1800b\_r180\_c140, F1800b\_r320\_c140, -F1800b\_r550\_c140) / \text{sum}(F1800a\_r180\_c020, F1800a\_r320\_c020, F1800a\_r550\_c020)$	F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020 F1800b_r180_c140 F1800b_r320_c140 F1800b_r550_c140
Total exposures: Non-performing - Amount	$\text{sum}(F1800a\_r180\_c060, F1800a\_r320\_c060, F1800a\_r550\_c060) / 1000000000$	F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060
Total exposures: Non-performing - Coverage ratio	$-\text{sum}(F1800b\_r180\_c150, F1800b\_r320\_c150, -F1800b\_r550\_c150) / \text{sum}(F1800a\_r180\_c060, F1800a\_r320\_c060, F1800a\_r550\_c060)$	F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060 F1800b_r180_c150 F1800b_r320_c150 F1800b_r550_c150
Forborne exposures: Performing - Amount	$\text{sum}(F1900a\_r180\_c020, F1900a\_r320\_c020, F1900d\_r340\_c020) / 1000000000$	F1900a_r180_c020 F1900a_r320_c020 F1900d_r340_c020
Forborne exposures: Performing - Coverage ratio	$-\text{sum}(F1900b\_r180\_c130, F1900b\_r320\_c130, -F1900b\_r340\_c130) / \text{sum}(F1900a\_r180\_c020, F1900a\_r320\_c020, F1900d\_r340\_c020)$	F1900a_r180_c020 F1900a_r320_c020 F1900b_r180_c130 F1900b_r320_c130 F1900b_r340_c130 F1900d_r340_c020
Forborne exposures: Non-performing - Amount	$\text{sum}(F1900a\_r180\_c060, F1900a\_r320\_c060, F1900d\_r340\_c060) / 1000000000$	F1900a_r180_c060 F1900a_r320_c060 F1900d_r340_c060
Forborne exposures: Non-performing - Coverage ratio	$-\text{sum}(F1900b\_r180\_c140, F1900b\_r320\_c140, -F1900b\_r340\_c140) / \text{sum}(F1900a\_r180\_c060, F1900a\_r320\_c060, F1900d\_r340\_c060)$	F1900a_r180_c060 F1900a_r320_c060 F1900b_r180_c140 F1900b_r320_c140 F1900b_r340_c140 F1900d_r340_c060

## 4. Funding

### T04.01.1/2/3 Loan-to-deposit ratio

Total loans and advances to non-financial corporations and households	$\text{sum}(F0401\_r170\_c010, F0402\_r170\_c010, F0403\_r170\_c030, F0404\_r120\_c060, F0404\_r260\_c060, F0406\_r170\_c010, F0407\_r170\_c010, F0408\_r170\_c010, F0409\_r120\_c050, F0410\_r170\_c010, F0401\_r180\_c010, F0402\_r180\_c010, F0403\_r180\_c030, F0404\_r130\_c060, F0404\_r270\_c060, F0406\_r180\_c010, F0407\_r180\_c010, F0408\_r180\_c010, F0409\_r130\_c050, F0410\_r180\_c010) / 1000000000$	F0401_r170_c010 F0401_r180_c010 F0402_r170_c010 F0402_r180_c010 F0403_r170_c030 F0403_r180_c030 F0404_r120_c060 F0404_r130_c060 F0404_r260_c060 F0404_r270_c060 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r180_c010 F0409_r120_c050 F0409_r130_c050 F0410_r170_c010 F0410_r180_c010
Total deposits to non-financial corporations and households	$\text{sum}(F0801a\_r260\_c010, F0801a\_r260\_c020, F0801a\_r260\_c030, F0801a\_r260\_c034, F0801a\_r260\_c035, F0801a\_r310\_c010, F0801a\_r310\_c020, F0801a\_r310\_c030, F0801a\_r310\_c034, F0801a\_r310\_c035) / 1000000000$	F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035

Variable	Formula	ITS data points
		F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035
Loan-to-deposit ratio	sum(F0401_r170_c010, F0402_r170_c010, F0403_r170_c030, F0404_r120_c060, F0404_r260_c060, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0409_r120_c050, F0410_r170_c010, F0401_r180_c010, F0402_r180_c010, F0403_r180_c030, F0404_r130_c060, F0404_r270_c060, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0409_r130_c050, F0410_r180_c010) / sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035, F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035)	F0401_r170_c010 F0401_r180_c010 F0402_r170_c010 F0402_r180_c010 F0403_r170_c030 F0403_r180_c030 F0404_r120_c060 F0404_r130_c060 F0404_r260_c060 F0404_r270_c060 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r180_c010 F0409_r120_c050 F0409_r130_c050 F0410_r170_c010 F0410_r180_c010 F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035

## 5. Liquidity

### T05.01.1/2/3 Liquidity coverage ratio

	<b>C7600a_r010_c010 / 1000000000</b>	<b>C7600a_r010_c010</b>
<b>Numerator: Liquidity Buffer</b>		
Level 1 assets: unadjusted	sum(C7600a_r040_c010, C7600a_r100_c010) / 1000000000	C7600a_r040_c010 C7600a_r100_c010
<i>Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows</i>	-sum(C7600a_r050_c010, -C7600a_r060_c010, C7600a_r070_c010, -C7600a_r080_c010, C7600a_r110_c010, -C7600a_r120_c010) / 1000000000	C7600a_r050_c010 C7600a_r060_c010 C7600a_r070_c010 C7600a_r080_c010 C7600a_r110_c010 C7600a_r120_c010
<i>Level 1 assets: adjusted amount before cap application</i>	sum(C7600a_r090_c010, C7600a_r130_c010) / 1000000000	C7600a_r090_c010 C7600a_r130_c010
Excluding EHQCB	C7600a_r090_c010 / 1000000000	C7600a_r090_c010
EHQCB	C7600a_r130_c010 / 1000000000	C7600a_r130_c010
Level 2 assets: unadjusted	sum(C7600a_r160_c010, C7600a_r220_c010) / 1000000000	C7600a_r160_c010 C7600a_r220_c010
<i>Level 2 asset collaterals adjustments for 30 days outflows and inflows</i>	-sum(C7600a_r170_c010, -C7600a_r180_c010, C7600a_r230_c010, -C7600a_r240_c010) / 1000000000	C7600a_r170_c010 C7600a_r180_c010 C7600a_r230_c010 C7600a_r240_c010
<i>Level 2 assets: adjusted amount before cap application</i>	sum(C7600a_r190_c010, C7600a_r250_c010) / 1000000000	C7600a_r190_c010 C7600a_r250_c010
Level 2A	C7600a_r190_c010 / 1000000000	C7600a_r190_c010
Level 2B	C7600a_r250_c010 / 1000000000	C7600a_r250_c010
Excess liquidity asset amount	C7600a_r280_c010 / 1000000000	C7600a_r280_c010
<b>Denominator: Net liquidity outflow</b>	<b>C7600a_r020_c010 / 1000000000</b>	<b>C7600a_r020_c010</b>
Total outflows	C7600a_r300_c010 / 1000000000	C7600a_r300_c010
Reduction for inflows	sum(C7600a_r340_c010, C7600a_r350_c010, C7600a_r360_c010) / 1000000000	C7600a_r340_c010 C7600a_r350_c010 C7600a_r360_c010
<b>Liquidity coverage ratio</b>	<b>C7600a_r010_c010 / C7600a_r020_c010</b>	<b>C7600a_r010_c010</b> <b>C7600a_r020_c010</b>
<b>T05.02.1/2/3 Liquidity coverage ratio band</b>		
Liquidity coverage ratio	C7600a_r010_c010 / C7600a_r020_c010	C7600a_r010_c010 C7600a_r020_c010