

## Definitions of the ITS data points presented in Supervisory Banking Statistics, second quarter 2021

EBA Reporting framework 3.0 (applicable from Q2 2021 onwards)

Variable	Formula	ITS data points
<b>1. General statistics</b>		
<b>T01.02 Concentration of total assets</b>		
Total assets	F0101_r0380_c0010	F0101_r0380_c0010
<b>2. Balance sheet composition and profitability</b>		
<b>T02.01.1/2/3 Profit and loss figures</b>		
Net interest income	$\text{sum}(\text{F0200\_r0010\_c0010}, -\text{F0200\_r0090\_c0010}) / 1000000$	F0200_r0010_c0010 F0200_r0090_c0010
Net fee and commission income	$\text{sum}(\text{F0200\_r0200\_c0010}, -\text{F0200\_r0210\_c0010}) / 1000000$	F0200_r0200_c0010 F0200_r0210_c0010
Net gains or losses on financial assets and liabilities held for trading	$\text{sum}(\text{F0200\_r0280\_c0010}, \text{F0200\_r0285\_c0010}) / 1000000$	F0200_r0280_c0010 F0200_r0285_c0010
Net gains or losses on financial assets and liabilities at fair value through profit and loss *	$\text{sum}(\text{F0200\_r0287\_c0010}, \text{F0200\_r0290\_c0010}) / 1000000$	F0200_r0287_c0010 F0200_r0290_c0010
Net gains or losses from hedge accounting *	F0200_r0300_c0010 / 1000000	F0200_r0300_c0010
Exchange differences, net	F0200_r0310_c0010 / 1000000	F0200_r0310_c0010
Net other operating income **	$\text{sum}(\text{F0200\_r0355\_c0010}, -\text{F0200\_r0010\_c0010}, \text{F0200\_r0090\_c0010}, -\text{F0200\_r0200\_c0010}, \text{F0200\_r0210\_c0010}, -\text{F0200\_r0280\_c0010}, -\text{F0200\_r0285\_c0010}, -\text{F0200\_r0287\_c0010}, -\text{F0200\_r0290\_c0010}, -\text{F0200\_r0300\_c0010}, -\text{F0200\_r0310\_c0010}) / 1000000$	F0200_r0010_c0010 F0200_r0090_c0010 F0200_r0200_c0010 F0200_r0210_c0010 F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0300_c0010 F0200_r0310_c0010 F0200_r0355_c0010
<b>Operating income</b>	<b>F0200_r0355_c0010 / 1000000</b>	<b>F0200_r0355_c0010</b>
Administrative expenses and depreciation	$-\text{sum}(\text{F0200\_r0360\_c0010}, \text{F0200\_r0385\_c0010}, \text{F0200\_r0390\_c0010}) / 1000000$	F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010
<b>Net income before impairment, provisions and taxes</b>	<b><math>\text{sum}(\text{F0200\_r0355\_c0010}, -\text{F0200\_r0360\_c0010}, -\text{F0200\_r0385\_c0010}, -\text{F0200\_r0390\_c0010}) / 1000000</math></b>	<b>F0200_r0355_c0010</b> <b>F0200_r0360_c0010</b> <b>F0200_r0385_c0010</b> <b>F0200_r0390_c0010</b>
Impairment and provisions	$-\text{sum}(\text{F0200\_r0430\_c0010}, \text{F0200\_r0460\_c0010}, \text{F0200\_r0510\_c0010}, \text{F0200\_r0520\_c0010}) / 1000000$	F0200_r0430_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010
Other	$\text{sum}(\text{F0200\_r0610\_c0010}, \text{F0200\_r0430\_c0010}, \text{F0200\_r0460\_c0010}, \text{F0200\_r0510\_c0010}, \text{F0200\_r0520\_c0010}, -\text{F0200\_r0355\_c0010}, \text{F0200\_r0360\_c0010}, \text{F0200\_r0385\_c0010}, \text{F0200\_r0390\_c0010}) / 1000000$	F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 F0200_r0430_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0610_c0010
<b>Profit and loss before tax</b>	<b><math>\text{sum}(\text{F0200\_r0610\_c0010}, \text{F0200\_r0633\_c0010}, \text{F0200\_r0650\_c0010}) / 1000000</math></b>	<b>F0200_r0610_c0010</b> <b>F0200_r0633_c0010</b> <b>F0200_r0650_c0010</b>
Tax expenses or income	$-\text{sum}(\text{F0200\_r0620\_c0010}, \text{F0200\_r0634\_c0010}, \text{F0200\_r0660\_c0010}) / 1000000$	F0200_r0620_c0010 F0200_r0634_c0010 F0200_r0660_c0010
<b>Net profit/loss</b>	<b>F0200_r0670_c0010 / 1000000</b>	<b>F0200_r0670_c0010</b>
Net interest income to operating income	$\text{sum}(\text{F0200\_r0010\_c0010}, -\text{F0200\_r0090\_c0010}) / \text{F0200\_r0355\_c0010}$	F0200_r0010_c0010 F0200_r0090_c0010 F0200_r0355_c0010
Net fee and commission income to operating income	$\text{sum}(\text{F0200\_r0200\_c0010}, -\text{F0200\_r0210\_c0010}) / \text{F0200\_r0355\_c0010}$	F0200_r0200_c0010 F0200_r0210_c0010 F0200_r0355_c0010
Net trading income to operating income	$\text{sum}(\text{F0200\_r0280\_c0010}, \text{F0200\_r0285\_c0010}) / \text{F0200\_r0355\_c0010}$	F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0355_c0010
* Variables introduced as of Q1 2021.		
** Up to the end of the reference period Q4 2020, net other operating income includes net gains or losses on financial assets and liabilities at fair value through profit and loss and net gains or losses from hedge accounting.		
<b>T02.02.1/2/3 Key performance indicators</b>		
Return on equity (RoE)	$\text{F0200\_r0670\_c0010} / \text{F0103\_r0300\_c0010}$	F0103_r0300_c0010 F0200_r0670_c0010
Return on assets (RoA)	$\text{F0200\_r0670\_c0010} / \text{F0101\_r0380\_c0010}$	F0101_r0380_c0010 F0200_r0670_c0010
Cost-to-income ratio (CIR)	$\text{sum}(\text{F0200\_r0360\_c0010}, \text{F0200\_r0385\_c0010}, \text{F0200\_r0390\_c0010}) / \text{F0200\_r0355\_c0010}$	F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010

Variable	Formula	ITS data points
Cost of risk (CoR)	-sum(F1201a_r0080_c0020, F1201a_r0080_c0040, F1201a_r0080_c0050, F1201a_r0080_c0070, F1201a_r0080_c0090, F1201a_r0080_c0110, F1201a_r0080_c0120, F1201a_r0080_c0125, F1201a_r0250_c0020, F1201a_r0250_c0040, F1201a_r0250_c0050, F1201a_r0250_c0070, F1201a_r0250_c0090, F1201a_r0250_c0110, F1201a_r0250_c0120, F1201a_r0250_c0125, F1201a_r0430_c0020, F1201a_r0430_c0040, F1201a_r0430_c0050, F1201a_r0430_c0070, F1201a_r0430_c0090, F1201a_r0430_c0110, F1201a_r0430_c0120, F1201a_r0430_c0125, F1201a_r0670_c0040, F1201a_r0670_c0050, F1201a_r0670_c0070, F1201a_r0670_c0090, F1201a_r0670_c0110, F1201a_r0670_c0120, F1201a_r0670_c0125, F1200_r0400_c0020, F1200_r0400_c0030, F1200_r0400_c0060, F1200_r0400_c0080, F1200_r0400_c0090, F1200_r0400_c0100, F1200_r0490_c0020, F1200_r0490_c0030, F1200_r0490_c0060, F1200_r0520_c0020, F1200_r0520_c0030, F1200_r0520_c0060) / sum(F04031_r0110_c0015, F04031_r0110_c0030, F04031_r0110_c0040, F04041_r0070_c0030, F04041_r0070_c0040, F04041_r0070_c0041, F0408_r0120_c0040, F0408_r0120_c0050, F0409_r0070_c0010, F0409_r0070_c0020, F0410_r0120_c0015, F0410_r0120_c0020)	F04031_r0110_c0015 F04031_r0110_c0030 F04031_r0110_c0040 F04031_r0110_c0041 F04041_r0070_c0015 F04041_r0070_c0030 F04041_r0070_c0040 F04041_r0070_c0041 F0408_r0120_c0040 F0408_r0120_c0050 F0409_r0070_c0010 F0409_r0070_c0020 F0410_r0120_c0015 F0410_r0120_c0020 F1200_r0400_c0020 F1200_r0400_c0030 F1200_r0400_c0060 F1200_r0400_c0080 F1200_r0400_c0090 F1200_r0490_c0020 F1200_r0490_c0030 F1200_r0490_c0060 F1200_r0520_c0020 F1200_r0520_c0030 F1200_r0520_c0060 F1201a_r0080_c0020 F1201a_r0080_c0040 F1201a_r0080_c0050 F1201a_r0080_c0070 F1201a_r0080_c0090 F1201a_r0080_c0110 F1201a_r0080_c0120 F1201a_r0080_c0125 F1201a_r0250_c0020 F1201a_r0250_c0040 F1201a_r0250_c0050 F1201a_r0250_c0070 F1201a_r0250_c0090 F1201a_r0250_c0110 F1201a_r0250_c0120 F1201a_r0250_c0125 F1201a_r0430_c0020 F1201a_r0430_c0040 F1201a_r0430_c0050 F1201a_r0430_c0070 F1201a_r0430_c0090 F1201a_r0430_c0110 F1201a_r0430_c0120 F1201a_r0430_c0125 F1201a_r0670_c0040 F1201a_r0670_c0050 F1201a_r0670_c0070 F1201a_r0670_c0090 F1201a_r0670_c0110 F1201a_r0670_c0120 F1201a_r0670_c0125
<b>T02.03.1/2/3 Composition of assets</b>		
Cash, cash balances at central banks, other demand deposits	F0101_r0010_c0010 / 1000000000	F0101_r0010_c0010
Loans and advances	sum(F0101_r0090_c0010, F0101_r0095_c0010, F0101_r0099_c0010, F0101_r0130_c0010, F0101_r0144_c0010, F0101_r0174_c0010, F0101_r0178_c0010, F0101_r0183_c0010, F0101_r0233_c0010, F0101_r0237_c0010) / 1000000000	F0101_r0090_c0010 F0101_r0095_c0010 F0101_r0099_c0010 F0101_r0130_c0010 F0101_r0144_c0010 F0101_r0174_c0010 F0101_r0178_c0010 F0101_r0183_c0010 F0101_r0233_c0010 F0101_r0237_c0010
Central banks	sum(F0401_r0130_c0010, F04021_r0120_c0010, F04022_r0130_c0010, F04031_r0120_c0010, F04041_r0080_c0010, F0406_r0130_c0010, F0407_r0130_c0010, F0408_r0130_c0010, F0408_r0130_c0035, F0409_r0080_c0050, F0410_r0130_c0010) / 1000000000	F0401_r0130_c0010 F04021_r0120_c0010 F04022_r0130_c0010 F04031_r0120_c0010 F04041_r0080_c0010 F0406_r0130_c0010 F0407_r0130_c0010 F0408_r0130_c0010 F0408_r0130_c0035 F0409_r0080_c0050 F0410_r0130_c0010

Variable	Formula	ITS data points
General governments	sum(F0401_r0140_c0010, F04021_r0130_c0010, F04022_r0140_c0010, F04031_r0130_c0010, F04041_r0090_c0010, F0406_r0140_c0010, F0407_r0140_c0010, F0408_r0140_c0010, F0408_r0140_c0035, F0409_r0090_c0050, F0410_r0140_c0010) / 1000000000	F0401_r0140_c0010 F04021_r0130_c0010 F04022_r0140_c0010 F04031_r0130_c0010 F04041_r0090_c0010 F0406_r0140_c0010 F0407_r0140_c0010 F0408_r0140_c0010 F0408_r0140_c0035 F0409_r0090_c0050 F0410_r0140_c0010
Credit institutions	sum(F0401_r0150_c0010, F04021_r0140_c0010, F04022_r0150_c0010, F04031_r0140_c0010, F04041_r0100_c0010, F0406_r0150_c0010, F0407_r0150_c0010, F0408_r0150_c0010, F0408_r0150_c0035, F0409_r0100_c0050, F0410_r0150_c0010) / 1000000000	F0401_r0150_c0010 F04021_r0140_c0010 F04022_r0150_c0010 F04031_r0140_c0010 F04041_r0100_c0010 F0406_r0150_c0010 F0407_r0150_c0010 F0408_r0150_c0010 F0408_r0150_c0035 F0409_r0100_c0050 F0410_r0150_c0010
Other financial corporations	sum(F0401_r0160_c0010, F04021_r0150_c0010, F04022_r0160_c0010, F04031_r0150_c0010, F04041_r0110_c0010, F0406_r0160_c0010, F0407_r0160_c0010, F0408_r0160_c0010, F0408_r0160_c0035, F0409_r0110_c0050, F0410_r0160_c0010) / 1000000000	F0401_r0160_c0010 F04021_r0150_c0010 F04022_r0160_c0010 F04031_r0150_c0010 F04041_r0110_c0010 F0406_r0160_c0010 F0407_r0160_c0010 F0408_r0160_c0010 F0408_r0160_c0035 F0409_r0110_c0050 F0410_r0160_c0010
Non-financial corporations	sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010) / 1000000000	F0401_r0170_c0010 F04021_r0160_c0010 F04022_r0170_c0010 F04031_r0160_c0010 F04041_r0120_c0010 F0406_r0170_c0010 F0407_r0170_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0409_r0120_c0050 F0410_r0170_c0010
Households	sum(F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / 1000000000	F0401_r0180_c0010 F04021_r0170_c0010 F04022_r0180_c0010 F04031_r0170_c0010 F04041_r0130_c0010 F0406_r0180_c0010 F0407_r0180_c0010 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0130_c0050 F0410_r0180_c0010
Debt securities	sum(F0101_r0080_c0010, F0101_r0094_c0010, F0101_r0098_c0010, F0101_r0120_c0010, F0101_r0143_c0010, F0101_r0173_c0010, F0101_r0177_c0010, F0101_r0182_c0010, F0101_r0232_c0010, F0101_r0236_c0010) / 1000000000	F0101_r0080_c0010 F0101_r0094_c0010 F0101_r0098_c0010 F0101_r0120_c0010 F0101_r0143_c0010 F0101_r0173_c0010 F0101_r0177_c0010 F0101_r0182_c0010 F0101_r0232_c0010 F0101_r0236_c0010
Equity instruments	sum(F0101_r0070_c0010, F0101_r0093_c0010, F0101_r0097_c0010, F0101_r0110_c0010, F0101_r0142_c0010, F0101_r0172_c0010, F0101_r0176_c0010, F0101_r0235_c0010, F0101_r0390_c0010) / 1000000000	F0101_r0070_c0010 F0101_r0093_c0010 F0101_r0097_c0010 F0101_r0110_c0010 F0101_r0142_c0010 F0101_r0172_c0010 F0101_r0176_c0010 F0101_r0235_c0010 F0101_r0390_c0010
Derivatives	sum(F0101_r0060_c0010, F0101_r0092_c0010, F0101_r0240_c0010) / 1000000000	F0101_r0060_c0010 F0101_r0092_c0010 F0101_r0240_c0010
Trading	sum(F0101_r0060_c0010, F0101_r0092_c0010) / 1000000000	F0101_r0060_c0010 F0101_r0092_c0010
Derivatives – hedge accounting	F0101_r0240_c0010 / 1000000000	F0101_r0240_c0010
Investments in subsidiaries, joint-ventures and associates	F0101_r0260_c0010 / 1000000000	F0101_r0260_c0010
Intangible assets and goodwill	F0101_r0300_c0010 / 1000000000	F0101_r0300_c0010

Variable	Formula	ITS data points
Other assets	sum(F0101_r0380_c0010, -F0101_r0010_c0010, - F0101_r0090_c0010, -F0101_r0095_c0010, - F0101_r0099_c0010, -F0101_r0130_c0010, - F0101_r0144_c0010, -F0101_r0174_c0010, - F0101_r0178_c0010, -F0101_r0183_c0010, - F0101_r0233_c0010, -F0101_r0237_c0010, - F0101_r0080_c0010, -F0101_r0094_c0010, - F0101_r0098_c0010, -F0101_r0120_c0010, - F0101_r0143_c0010, -F0101_r0173_c0010, - F0101_r0177_c0010, -F0101_r0182_c0010, - F0101_r0232_c0010, -F0101_r0236_c0010, - F0101_r0070_c0010, -F0101_r0093_c0010, - F0101_r0097_c0010, -F0101_r0110_c0010, - F0101_r0142_c0010, -F0101_r0172_c0010, - F0101_r0176_c0010, -F0101_r0235_c0010, - F0101_r0390_c0010, -F0101_r0060_c0010, - F0101_r0092_c0010, -F0101_r0240_c0010, - F0101_r0260_c0010, -F0101_r0300_c0010) / 1000000000	F0101_r0010_c0010 F0101_r0060_c0010 F0101_r0070_c0010 F0101_r0080_c0010 F0101_r0090_c0010 F0101_r0092_c0010 F0101_r0093_c0010 F0101_r0094_c0010 F0101_r0095_c0010 F0101_r0097_c0010 F0101_r0098_c0010 F0101_r0099_c0010 F0101_r0110_c0010 F0101_r0120_c0010 F0101_r0130_c0010 F0101_r0142_c0010 F0101_r0143_c0010 F0101_r0144_c0010 F0101_r0172_c0010 F0101_r0173_c0010 F0101_r0174_c0010 F0101_r0176_c0010 F0101_r0177_c0010 F0101_r0178_c0010 F0101_r0182_c0010 F0101_r0183_c0010 F0101_r0232_c0010 F0101_r0233_c0010 F0101_r0235_c0010 F0101_r0236_c0010 F0101_r0237_c0010 F0101_r0240_c0010 F0101_r0260_c0010 F0101_r0300_c0010 F0101_r0380_c0010 F0101_r0390_c0010
<b>Total assets</b>	<b>F0101_r0380_c0010 / 1000000000</b>	<b>F0101_r0380_c0010</b>
Share of unencumbered assets	F3201_r010_c060 / sum(F3201_r010_c010, F3201_r010_c060)	F3201_r010_c010 F3201_r010_c060
Share of encumbered assets	F3201_r010_c010 / sum(F3201_r010_c010, F3201_r010_c060)	F3201_r010_c010 F3201_r010_c060
<b>T02.04.1/2/3 Composition of liabilities and equity</b>		
<b>Deposits</b>	<b>sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035) / 1000000000</b>	<b>F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035</b>
Central banks	sum(F0801a_r0060_c0010, F0801a_r0060_c0020, F0801a_r0060_c0030, F0801a_r0060_c0034, F0801a_r0060_c0035) / 1000000000	F0801a_r0060_c0010 F0801a_r0060_c0020 F0801a_r0060_c0030 F0801a_r0060_c0034 F0801a_r0060_c0035
General governments	sum(F0801a_r0110_c0010, F0801a_r0110_c0020, F0801a_r0110_c0030, F0801a_r0110_c0034, F0801a_r0110_c0035) / 1000000000	F0801a_r0110_c0010 F0801a_r0110_c0020 F0801a_r0110_c0030 F0801a_r0110_c0034 F0801a_r0110_c0035
Credit institutions	sum(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035) / 1000000000	F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035
Other financial corporations	sum(F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035) / 1000000000	F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035
Non-financial corporations	sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035) / 1000000000	F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035
Households	sum(F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000	F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035
<b>Debt securities issued</b>	<b>sum(F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035) / 1000000000</b>	<b>F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035</b>

Variable	Formula	ITS data points
<i>of which: subordinated</i>	$\text{sum}(F0802\_r0020\_c0010, F0802\_r0020\_c0020, F0802\_r0020\_c0030) / 1000000000$	F0802_r0020_c0010 F0802_r0020_c0020 F0802_r0020_c0030
<b>Derivatives</b>	$\text{sum}(F0102\_r0020\_c0010, F0102\_r0062\_c0010, F0102\_r0150\_c0010) / 1000000000$	F0102_r0020_c0010 F0102_r0062_c0010 F0102_r0150_c0010
<i>of which: trading</i>	$\text{sum}(F0102\_r0020\_c0010, F0102\_r0062\_c0010) / 1000000000$	F0102_r0020_c0010 F0102_r0062_c0010
<b>Provisions</b>	<b>F0102_r0170_c0010 / 1000000000</b>	<b>F0102_r0170_c0010</b>
<b>Other liabilities</b>	$\text{sum}(F0102\_r0300\_c0010, -F0801a\_r0050\_c0010, -F0801a\_r0050\_c0020, -F0801a\_r0050\_c0030, -F0801a\_r0050\_c0034, -F0801a\_r0050\_c0035, -F0801a\_r0360\_c0010, -F0801a\_r0360\_c0020, -F0801a\_r0360\_c0030, -F0801a\_r0360\_c0034, -F0801a\_r0360\_c0035, -F0102\_r0020\_c0010, -F0102\_r0062\_c0010, -F0102\_r0150\_c0010, -F0102\_r0170\_c0010) / 1000000000$	F0102_r0020_c0010 F0102_r0062_c0010 F0102_r0150_c0010 F0102_r0170_c0010 F0102_r0300_c0010 F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035
<b>Equity</b>	<b>F0103_r0300_c0010 / 1000000000</b>	<b>F0103_r0300_c0010</b>
Paid-up capital	$\text{sum}(F0103\_r0020\_c0010, F0103\_r0040\_c0010) / 1000000000$	F0103_r0020_c0010 F0103_r0040_c0010
Reserves	$\text{sum}(F0103\_r0190\_c0010, F0103\_r0200\_c0010, F0103\_r0205\_c0010, F0103\_r0210\_c0010) / 1000000000$	F0103_r0190_c0010 F0103_r0200_c0010 F0103_r0205_c0010 F0103_r0210_c0010
Minority interests	F0103_r0270_c0010 / 1000000000	F0103_r0270_c0010
Other comprehensive income	F0103_r0090_c0010 / 1000000000	F0103_r0090_c0010
Other	$\text{sum}(F0103\_r0300\_c0010, -F0103\_r0020\_c0010, -F0103\_r0040\_c0010, -F0103\_r0190\_c0010, -F0103\_r0200\_c0010, F0103\_r0205\_c0010, -F0103\_r0210\_c0010, -F0103\_r0270\_c0010, F0103\_r0090\_c0010) / 1000000000$	F0103_r0020_c0010 F0103_r0040_c0010 F0103_r0190_c0010 F0103_r0200_c0010 F0103_r0205_c0010 F0103_r0210_c0010 F0103_r0270_c0010 F0103_r0300_c0010
<b>Total liabilities and equity</b>	<b>F0103_r0310_c0010 / 1000000000</b>	<b>F0103_r0310_c0010</b>
<b>T02.05.1/2/3 Total exposure to general governments by country of the counterparty</b>		
Total exposure to General governments by country of the	$\text{sum}(C3300a\_r0010\_c0290\_XX) / 1000000$	C3300a_r0010_c0290_XX
<b>3. Capital adequacy and leverage</b>		
<b>T03.01.1/2/3 Total capital ratio and its components</b>		
Total risk exposure amount	$C0200\_r0010\_c0010 / 1000000000$	C0200_r0010_c0010
Total capital - Amount	$C0100\_r0010\_c0010 / 1000000000$	C0100_r0010_c0010
Total capital - Ratio	$C0100\_r0010\_c0010 / C0200\_r0010\_c0010$	C0100_r0010_c0010 C0200_r0010_c0010
Tier 1 - Amount	$C0100\_r0015\_c0010 / 1000000000$	C0100_r0015_c0010
Tier 1 - Ratio	$C0100\_r0015\_c0010 / C0200\_r0010\_c0010$	C0100_r0015_c0010 C0200_r0010_c0010
CET1 - Amount	$C0100\_r0020\_c0010 / 1000000000$	C0100_r0020_c0010
CET1 - Ratio	$C0100\_r0020\_c0010 / C0200\_r0010\_c0010$	C0100_r0020_c0010 C0200_r0010_c0010
<b>T03.02.1/2/3 CET1 ratio band</b>		
CET1 - Ratio	$C0100\_r0020\_c0010 / C0200\_r0010\_c0010$	C0100_r0020_c0010

Variable	Formula	ITS data points
T03.03.1/2/3 Leverage ratio		
Exposure values	$\frac{\text{sum}(C4700\_r0010\_c0010, C4700\_r0020\_c0010, C4700\_r0030\_c0010, C4700\_r0040\_c0010, C4700\_r0050\_c0010, C4700\_r0061\_c0010, C4700\_r0065\_c0010, C4700\_r0071\_c0010, C4700\_r0081\_c0010, C4700\_r0091\_c0010, C4700\_r0092\_c0010, C4700\_r0093\_c0010, C4700\_r0101\_c0010, C4700\_r0102\_c0010, C4700\_r0103\_c0010, C4700\_r0104\_c0010, C4700\_r0110\_c0010, C4700\_r0120\_c0010, C4700\_r0130\_c0010, C4700\_r0140\_c0010, C4700\_r0150\_c0010, C4700\_r0160\_c0010, C4700\_r0170\_c0010, C4700\_r0180\_c0010, C4700\_r0181\_c0010, C4700\_r0185\_c0010, C4700\_r0186\_c0010, C4700\_r0187\_c0010, C4700\_r0188\_c0010, C4700\_r0189\_c0010, C4700\_r0190\_c0010, C4700\_r0191\_c0010, C4700\_r0193\_c0010, C4700\_r0194\_c0010, C4700\_r0195\_c0010, C4700\_r0196\_c0010, C4700\_r0197\_c0010, C4700\_r0198\_c0010, C4700\_r0200\_c0010, C4700\_r0210\_c0010, C4700\_r0220\_c0010, C4700\_r0230\_c0010, C4700\_r0235\_c0010, C4700\_r0240\_c0010, C4700\_r0250\_c0010, C4700\_r0251\_c0010, C4700\_r0252\_c0010, C4700\_r0253\_c0010, C4700\_r0254\_c0010, C4700\_r0255\_c0010, C4700\_r0256\_c0010, C4700\_r0257\_c0010, C4700\_r0260\_c0010, C4700\_r0261\_c0010, C4700\_r0262\_c0010, C4700\_r0263\_c0010, C4700\_r0264\_c0010, C4700\_r0265\_c0010, C4700\_r0266\_c0010, C4700\_r0267\_c0010) / 1000000000$	C4700_r0010_c0010 C4700_r0020_c0010 C4700_r0030_c0010 C4700_r0040_c0010 C4700_r0050_c0010 C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0150_c0010 C4700_r0160_c0010 C4700_r0170_c0010 C4700_r0180_c0010 C4700_r0181_c0010 C4700_r0185_c0010 C4700_r0186_c0010 C4700_r0187_c0010 C4700_r0188_c0010 C4700_r0189_c0010 C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0193_c0010 C4700_r0194_c0010 C4700_r0195_c0010 C4700_r0196_c0010 C4700_r0197_c0010 C4700_r0198_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010 C4700_r0230_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0255_c0010 C4700_r0256_c0010 C4700_r0257_c0010 C4700_r0260_c0010 C4700_r0261_c0010 C4700_r0262_c0010 C4700_r0263_c0010 C4700_r0264_c0010 C4700_r0265_c0010 C4700_r0266_c0010 C4700_r0267_c0010
Other on-balance sheet items	$\frac{\text{sum}(C4700\_r0190\_c0010, C4700\_r0191\_c0010, C4700\_r0235\_c0010, C4700\_r0240\_c0010, C4700\_r0250\_c0010, C4700\_r0251\_c0010, C4700\_r0252\_c0010, C4700\_r0253\_c0010, C4700\_r0254\_c0010, C4700\_r0256\_c0010, C4700\_r0257\_c0010) / 1000000000$	C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0256_c0010 C4700_r0257_c0010

Variable	Formula	ITS data points
Derivatives	sum(C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0200_c0010, C4700_r0210_c0010, C4700_r0220_c0010) / 1000000000	C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010
Securities financing transactions	sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0230_c0010) / 1000000000	C4700_r0010_c0010 C4700_r0020_c0010 C4700_r0030_c0010 C4700_r0040_c0010 C4700_r0050_c0010 C4700_r0230_c0010
Regular-way purchases and sales awaiting settlement	sum(C4700_r0185_c0010, C4700_r0186_c0010, C4700_r0187_c0010, C4700_r0188_c0010, C4700_r0189_c0010) / 1000000000	C4700_r0185_c0010 C4700_r0186_c0010 C4700_r0187_c0010 C4700_r0188_c0010 C4700_r0189_c0010
Cash pooling arrangements	sum(C4700_r0193_c0010, C4700_r0194_c0010, C4700_r0195_c0010, C4700_r0196_c0010, C4700_r0197_c0010, C4700_r0198_c0010) / 1000000000	C4700_r0193_c0010 C4700_r0194_c0010 C4700_r0195_c0010 C4700_r0196_c0010 C4700_r0197_c0010 C4700_r0198_c0010
Off-balance sheet items	sum(C4700_r0150_c0010, C4700_r0160_c0010, C4700_r0170_c0010, C4700_r0180_c0010, C4700_r0181_c0010) / 1000000000	C4700_r0150_c0010 C4700_r0160_c0010 C4700_r0170_c0010 C4700_r0180_c0010 C4700_r0181_c0010
Deductions of exposures promoting public policy objectives	sum(C4700_r0255_c0010, C4700_r0260_c0010, C4700_r0261_c0010, C4700_r0262_c0010, C4700_r0263_c0010, C4700_r0264_c0010, C4700_r0265_c0010, C4700_r0266_c0010, C4700_r0267_c0010) / 1000000000	C4700_r0255_c0010 C4700_r0260_c0010 C4700_r0261_c0010 C4700_r0262_c0010 C4700_r0263_c0010 C4700_r0264_c0010 C4700_r0265_c0010 C4700_r0266_c0010 C4700_r0267_c0010
<b>Tier 1 capital - Fully phased-in definition</b>	<b>C4700_r0310_c0010 / 1000000000</b>	<b>C4700_r0310_c0010</b>
<b>Total exposure - Fully phased-in definition</b>	<b>C4700_r0290_c0010 / 1000000000</b>	<b>C4700_r0290_c0010</b>

<b>Variable</b>	<b>Formula</b>	<b>ITS data points</b>
Exposure values	sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0150_c0010, C4700_r0160_c0010, C4700_r0170_c0010, C4700_r0180_c0010, C4700_r0181_c0010, C4700_r0185_c0010, C4700_r0186_c0010, C4700_r0187_c0010, C4700_r0188_c0010, C4700_r0189_c0010, C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0193_c0010, C4700_r0194_c0010, C4700_r0195_c0010, C4700_r0196_c0010, C4700_r0197_c0010, C4700_r0198_c0010, C4700_r0200_c0010, C4700_r0210_c0010, C4700_r0220_c0010, C4700_r0230_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0255_c0010, C4700_r0256_c0010, C4700_r0257_c0010, C4700_r0260_c0010, C4700_r0261_c0010, C4700_r0262_c0010, C4700_r0263_c0010, C4700_r0264_c0010, C4700_r0265_c0010, C4700_r0266_c0010, C4700_r0267_c0010) / 1000000000	C4700_r0010_c0010 C4700_r0020_c0010 C4700_r0030_c0010 C4700_r0040_c0010 C4700_r0050_c0010 C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0150_c0010 C4700_r0160_c0010 C4700_r0170_c0010 C4700_r0180_c0010 C4700_r0181_c0010 C4700_r0185_c0010 C4700_r0186_c0010 C4700_r0187_c0010 C4700_r0188_c0010 C4700_r0189_c0010 C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0193_c0010 C4700_r0194_c0010 C4700_r0195_c0010 C4700_r0196_c0010 C4700_r0197_c0010 C4700_r0198_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010 C4700_r0230_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0255_c0010 C4700_r0256_c0010 C4700_r0257_c0010 C4700_r0260_c0010 C4700_r0261_c0010 C4700_r0262_c0010 C4700_r0263_c0010 C4700_r0264_c0010 C4700_r0265_c0010 C4700_r0266_c0010 C4700_r0267_c0010
Asset amount deducted from Tier 1 capital - Fully phased-in	C4700_r0270_c0010 / 1000000000	C4700_r0270_c0010
Leverage ratio - Fully phased-in definition	C4700_r0310_c0010 / C4700_r0290_c0010	C4700_r0290_c0010 C4700_r0310_c0010
Tier 1 capital - Transitional definition	C4700_r0320_c0010 / 1000000000	C4700_r0320_c0010
Total exposure - Transitional definition	C4700_r0300_c0010 / 1000000000	C4700_r0300_c0010



Variable	Formula	ITS data points
Exposure values	sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0150_c0010, C4700_r0160_c0010, C4700_r0170_c0010, C4700_r0180_c0010, C4700_r0181_c0010, C4700_r0185_c0010, C4700_r0186_c0010, C4700_r0187_c0010, C4700_r0188_c0010, C4700_r0189_c0010, C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0193_c0010, C4700_r0194_c0010, C4700_r0195_c0010, C4700_r0196_c0010, C4700_r0197_c0010, C4700_r0198_c0010, C4700_r0200_c0010, C4700_r0210_c0010, C4700_r0220_c0010, C4700_r0230_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0255_c0010, C4700_r0256_c0010, C4700_r0257_c0010, C4700_r0260_c0010, C4700_r0261_c0010, C4700_r0262_c0010, C4700_r0263_c0010, C4700_r0264_c0010, C4700_r0265_c0010, C4700_r0266_c0010, C4700_r0267_c0010) / 1000000000	C4700_r0010_c0010 C4700_r0020_c0010 C4700_r0030_c0010 C4700_r0040_c0010 C4700_r0050_c0010 C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0150_c0010 C4700_r0160_c0010 C4700_r0170_c0010 C4700_r0180_c0010 C4700_r0181_c0010 C4700_r0185_c0010 C4700_r0186_c0010 C4700_r0187_c0010 C4700_r0188_c0010 C4700_r0189_c0010 C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0193_c0010 C4700_r0194_c0010 C4700_r0195_c0010 C4700_r0196_c0010 C4700_r0197_c0010 C4700_r0198_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010 C4700_r0230_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0255_c0010 C4700_r0256_c0010 C4700_r0257_c0010 C4700_r0260_c0010 C4700_r0261_c0010 C4700_r0262_c0010 C4700_r0263_c0010 C4700_r0264_c0010 C4700_r0265_c0010 C4700_r0266_c0010 C4700_r0267_c0010
Asset amount deducted or added from Tier 1 capital	C4700_r0280_c0010 / 1000000000	C4700_r0280_c0010
<b>Leverage ratio - Transitional definition</b>	<b>C4700_r0320_c0010 / C4700_r0300_c0010</b>	<b>C4700_r0300_c0010</b> <b>C4700_r0320_c0010</b>
<b>T03.04.1/2/3 Leverage ratio band</b>		
Leverage ratio	C4700_r0310_c0010 / C4700_r0290_c0010	C4700_r0290_c0010 C4700_r0310_c0010
<b>T03.05.1/2/3 Risk exposures composition</b>		
<b>Credit risk weighted exposure amounts</b>	<b>C0200_r0040_c0010 / 1000000000</b>	<b>C0200_r0040_c0010</b>
Standardised Approach (SA)	C0200_r0050_c0010 / 1000000000	C0200_r0050_c0010
of which: exposures to institutions	C0200_r0120_c0010 / 1000000000	C0200_r0120_c0010
of which: exposures to corporates	C0200_r0130_c0010 / 1000000000	C0200_r0130_c0010
of which: exposures to retail	C0200_r0140_c0010 / 1000000000	C0200_r0140_c0010
of which: exposures secured by mortgages on immovable	C0200_r0150_c0010 / 1000000000	C0200_r0150_c0010
Internal rating based Approach (IRB)	C0200_r0240_c0010 / 1000000000	C0200_r0240_c0010
of which: exposures to institutions	sum(C0200_r0270_c0010, C0200_r0330_c0010) / 1000000000	C0200_r0270_c0010 C0200_r0330_c0010
of which: exposures to corporates	sum(C0200_r0280_c0010, C0200_r0290_c0010, C0200_r0300_c0010, C0200_r0340_c0010, C0200_r0350_c0010, C0200_r0360_c0010) / 1000000000	C0200_r0280_c0010 C0200_r0290_c0010 C0200_r0300_c0010 C0200_r0340_c0010 C0200_r0350_c0010 C0200_r0360_c0010

Variable	Formula	ITS data points
<i>of which: exposures to retail</i>	$\text{sum}(C0200\_r0390\_c0010, C0200\_r0400\_c0010, C0200\_r0410\_c0010) / 1000000000$	C0200_r0390_c0010 C0200_r0400_c0010 C0200_r0410_c0010
<i>of which: exposures secured by real estate</i>	$\text{sum}(C0200\_r0370\_c0010, C0200\_r0380\_c0010) / 1000000000$	C0200_r0370_c0010 C0200_r0380_c0010
Risk exposure for contributions to the default fund of a CCP	C0200_r0460_c0010 / 1000000000	C0200_r0460_c0010
Securitisation positions	C0200_r0470_c0010 / 1000000000	C0200_r0470_c0010
<b>Settlement/delivery risk exposure amount</b>	<b>C0200_r0490_c0010 / 1000000000</b>	<b>C0200_r0490_c0010</b>
<b>Market risk exposure amount</b>	<b>C0200_r0520_c0010 / 1000000000</b>	<b>C0200_r0520_c0010</b>
Market risk exposure under SA	C0200_r0530_c0010 / 1000000000	C0200_r0530_c0010
Market risk exposure under IM approach	C0200_r0580_c0010 / 1000000000	C0200_r0580_c0010
<b>Operational risk exposure amount</b>	<b>C0200_r0590_c0010 / 1000000000</b>	<b>C0200_r0590_c0010</b>
Operational risk exposure under BIA	C0200_r0600_c0010 / 1000000000	C0200_r0600_c0010
Operational risk exposure under TSA/ASA	C0200_r0610_c0010 / 1000000000	C0200_r0610_c0010
Operational risk exposure under AMA	C0200_r0620_c0010 / 1000000000	C0200_r0620_c0010
<b>Risk exposure for credit valuation adjustment</b>	<b>C0200_r0640_c0010 / 1000000000</b>	<b>C0200_r0640_c0010</b>
<b>Other</b>	<b><math>\text{sum}(C0200\_r0630\_c0010, C0200\_r0680\_c0010, C0200\_r0690\_c0010) / 1000000000</math></b>	<b>C0200_r0630_c0010 C0200_r0680_c0010 C0200_r0690_c0010</b>
<b>Total risk exposure amount</b>	<b>C0200_r0010_c0010 / 1000000000</b>	<b>C0200_r0010_c0010</b>
Risk weights of exposures to institutions - Standardised approach (StA)	C0200_r0120_c0010 / C0700a_r0010_c0200_007	C0200_r0120_c0010 C0700a_r0010_c0200_007
Risk weights of exposures to corporates - Standardised approach (StA)	C0200_r0130_c0010 / C0700a_r0010_c0200_008	C0200_r0130_c0010 C0700a_r0010_c0200_008
Risk weights of exposures to retail - Standardised approach (StA)	C0200_r0140_c0010 / C0700a_r0010_c0200_009	C0200_r0140_c0010 C0700a_r0010_c0200_009
Risk weights of exposures secured by mortgages on immovable property - Standardised approach (StA)	C0200_r0150_c0010 / C0700a_r0010_c0200_010	C0200_r0150_c0010 C0700a_r0010_c0200_010
Risk weights of exposures to institutions - Internal ratings based approach (IRB)	$\text{sum}(C0200\_r0270\_c0010, C0200\_r0330\_c0010) / \text{sum}(C0801a\_r0010\_c0110\_005, C0801a\_r0010\_c0110\_006)$	C0200_r0270_c0010 C0200_r0330_c0010 C0801a_r0010_c0110_005 C0801a_r0010_c0110_006
Risk weights of exposures to corporates - Internal ratings based approach (IRB)	$\text{sum}(C0200\_r0280\_c0010, C0200\_r0290\_c0010, C0200\_r0300\_c0010, C0200\_r0340\_c0010, C0200\_r0350\_c0010, C0200\_r0360\_c0010) / \text{sum}(C0801a\_r0010\_c0110\_007, C0801a\_r0010\_c0110\_008, C0801a\_r0010\_c0110\_009, C0801a\_r0010\_c0110\_010, C0801a\_r0010\_c0110\_011, C0801a\_r0010\_c0110\_012)$	C0200_r0280_c0010 C0200_r0290_c0010 C0200_r0300_c0010 C0200_r0340_c0010 C0200_r0350_c0010 C0200_r0360_c0010 C0801a_r0010_c0110_007 C0801a_r0010_c0110_008 C0801a_r0010_c0110_009 C0801a_r0010_c0110_010 C0801a_r0010_c0110_011 C0801a_r0010_c0110_012
Risk weights of exposures to retail - Internal ratings based approach (IRB)	$\text{sum}(C0200\_r0390\_c0010, C0200\_r0400\_c0010, C0200\_r0410\_c0010) / \text{sum}(C0801a\_r0010\_c0110\_015, C0801a\_r0010\_c0110\_016, C0801a\_r0010\_c0110\_017)$	C0200_r0390_c0010 C0200_r0400_c0010 C0200_r0410_c0010 C0801a_r0010_c0110_015 C0801a_r0010_c0110_016 C0801a_r0010_c0110_017
Risk weights of exposures to retail secured by real estate - Internal ratings based approach (IRB)	$\text{sum}(C0200\_r0370\_c0010, C0200\_r0380\_c0010) / \text{sum}(C0801a\_r0010\_c0110\_013, C0801a\_r0010\_c0110\_014)$	C0200_r0370_c0010 C0200_r0380_c0010 C0801a_r0010_c0110_013 C0801a_r0010_c0110_014
<b>T03.06 IRB credit risk parameters by residence of the obligor</b>		
PD assigned to the obligor grade or pool - Institutions	$\text{sum}(C0902\_r0020\_c0010\_XX * C0902\_r0020\_c0080\_XX, - C0902\_r0020\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0020\_c0010\_XX, - C0902\_r0020\_c0030\_XX))$	C0902_r0020_c0010_XX C0902_r0020_c0030_XX C0902_r0020_c0080_XX
PD assigned to the obligor grade or pool - Corporates	$\text{sum}(C0902\_r0030\_c0010\_XX * C0902\_r0030\_c0080\_XX, - C0902\_r0030\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0030\_c0010\_XX, - C0902\_r0030\_c0030\_XX))$	C0902_r0030_c0010_XX C0902_r0030_c0030_XX C0902_r0030_c0080_XX
<i>of which: SME</i>	$\text{sum}(C0902\_r0050\_c0010\_XX * C0902\_r0050\_c0080\_XX, - C0902\_r0050\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0050\_c0010\_XX, - C0902\_r0050\_c0030\_XX))$	C0902_r0050_c0010_XX C0902_r0050_c0030_XX C0902_r0050_c0080_XX
PD assigned to the obligor grade or pool - Retail	$\text{sum}(C0902\_r0060\_c0010\_XX * C0902\_r0060\_c0080\_XX, - C0902\_r0060\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0060\_c0010\_XX, - C0902\_r0060\_c0030\_XX))$	C0902_r0060_c0010_XX C0902_r0060_c0030_XX C0902_r0060_c0080_XX
PD assigned to the obligor grade or pool - Retail - Secured by immovable property - Non-SME	$\text{sum}(C0902\_r0090\_c0010\_XX * C0902\_r0090\_c0080\_XX, - C0902\_r0090\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0090\_c0010\_XX, - C0902\_r0090\_c0030\_XX))$	C0902_r0090_c0010_XX C0902_r0090_c0030_XX C0902_r0090_c0080_XX
PD assigned to the obligor grade or pool - Qualifying Revolving	$\text{sum}(C0902\_r0100\_c0010\_XX * C0902\_r0100\_c0080\_XX, - C0902\_r0100\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0100\_c0010\_XX, - C0902\_r0100\_c0030\_XX))$	C0902_r0100_c0010_XX C0902_r0100_c0030_XX C0902_r0100_c0080_XX
PD assigned to the obligor grade or pool - Other Retail	$\text{sum}(C0902\_r0110\_c0010\_XX * C0902\_r0110\_c0080\_XX, - C0902\_r0110\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0110\_c0010\_XX, - C0902\_r0110\_c0030\_XX))$	C0902_r0110_c0010_XX C0902_r0110_c0030_XX C0902_r0110_c0080_XX
Exposure weighted average LGD - Institutions	$C0902\_r0020\_c0090\_XX * \text{sum}(C0902\_r0020\_c0010\_XX, - C0902\_r0020\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0020\_c0010\_XX, - C0902\_r0020\_c0030\_XX))$	C0902_r0020_c0010_XX C0902_r0020_c0030_XX C0902_r0020_c0090_XX

Variable	Formula	ITS data points
Exposure weighted average LGD - Corporates	$C0902\_r0030\_c0090\_XX * \text{sum}(C0902\_r0030\_c0010\_XX, - C0902\_r0030\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0030\_c0010\_XX, - C0902\_r0030\_c0030\_XX))$	C0902_r0030_c0010_XX C0902_r0030_c0030_XX C0902_r0030_c0090_XX
<i>of which: SME</i>	$C0902\_r0050\_c0090\_XX * \text{sum}(C0902\_r0050\_c0010\_XX, - C0902\_r0050\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0050\_c0010\_XX, - C0902\_r0050\_c0030\_XX))$	C0902_r0050_c0010_XX C0902_r0050_c0030_XX C0902_r0050_c0090_XX
Exposure weighted average LGD - Retail	$C0902\_r0060\_c0090\_XX * \text{sum}(C0902\_r0060\_c0010\_XX, - C0902\_r0060\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0060\_c0010\_XX, - C0902\_r0060\_c0030\_XX))$	C0902_r0060_c0010_XX C0902_r0060_c0030_XX C0902_r0060_c0090_XX
Exposure weighted average LGD - Retail - Secured by immovable property - Non-SME	$C0902\_r0090\_c0090\_XX * \text{sum}(C0902\_r0090\_c0010\_XX, - C0902\_r0090\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0090\_c0010\_XX, - C0902\_r0090\_c0030\_XX))$	C0902_r0090_c0010_XX C0902_r0090_c0030_XX C0902_r0090_c0090_XX
Exposure weighted average LGD - Qualifying Revolving	$C0902\_r0100\_c0090\_XX * \text{sum}(C0902\_r0100\_c0010\_XX, - C0902\_r0100\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0100\_c0010\_XX, - C0902\_r0100\_c0030\_XX))$	C0902_r0100_c0010_XX C0902_r0100_c0030_XX C0902_r0100_c0090_XX
Exposure weighted average LGD - Other Retail	$C0902\_r0110\_c0090\_XX * \text{sum}(C0902\_r0110\_c0010\_XX, - C0902\_r0110\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0110\_c0010\_XX, - C0902\_r0110\_c0030\_XX))$	C0902_r0110_c0010_XX C0902_r0110_c0030_XX C0902_r0110_c0090_XX
Exposure value - Institutions	$C0902\_r0020\_c0105\_XX / 1000000000$	C0902_r0020_c0105_XX
Exposure value - Corporates	$C0902\_r0030\_c0105\_XX / 1000000000$	C0902_r0030_c0105_XX
<i>of which: SME</i>	$C0902\_r0050\_c0105\_XX / 1000000000$	C0902_r0050_c0105_XX
Exposure value - Retail	$C0902\_r0060\_c0105\_XX / 1000000000$	C0902_r0060_c0105_XX
Exposure value - Retail - Secured by immovable property - Non-SME	$C0902\_r0090\_c0105\_XX / 1000000000$	C0902_r0090_c0105_XX
Exposure value - Qualifying Revolving	$C0902\_r0100\_c0105\_XX / 1000000000$	C0902_r0100_c0105_XX
Exposure value - Other Retail	$C0902\_r0110\_c0105\_XX / 1000000000$	C0902_r0110_c0105_XX
Risk weight - Institutions	$C0902\_r0020\_c0125\_XX / C0902\_r0020\_c0105\_XX$	C0902_r0020_c0105_XX C0902_r0020_c0125_XX
Risk weight - Corporates	$C0902\_r0030\_c0125\_XX / C0902\_r0030\_c0105\_XX$	C0902_r0030_c0105_XX C0902_r0030_c0125_XX
<i>of which: SME</i>	$C0902\_r0050\_c0125\_XX / C0902\_r0050\_c0105\_XX$	C0902_r0050_c0105_XX C0902_r0050_c0125_XX
Risk weight - Retail	$C0902\_r0060\_c0125\_XX / C0902\_r0060\_c0105\_XX$	C0902_r0060_c0105_XX C0902_r0060_c0125_XX
Risk weight - Retail - Secured by immovable property - Non-SME	$C0902\_r0090\_c0125\_XX / C0902\_r0090\_c0105\_XX$	C0902_r0090_c0105_XX C0902_r0090_c0125_XX
Risk weight - Qualifying Revolving	$C0902\_r0100\_c0125\_XX / C0902\_r0100\_c0105\_XX$	C0902_r0100_c0105_XX C0902_r0100_c0125_XX
Risk weight - Other Retail	$C0902\_r0110\_c0125\_XX / C0902\_r0110\_c0105\_XX$	C0902_r0110_c0105_XX C0902_r0110_c0125_XX

#### 4. Asset quality

##### T04.01 Asset quality: performing and non-performing exposures by instrument and counterparty

Performing exposures: Cash balances at central banks and other demand deposits - Amount	$\text{sum}(F1800a\_r0005\_c0020) / 1000000000$	F1800a_r0005_c0020
Performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-\text{sum}(F1800b\_r0005\_c0140) / \text{sum}(F1800a\_r0005\_c0020)$	F1800a_r0005_c0020 F1800b_r0005_c0140
Performing exposures: Loans and advances - Amount	$\text{sum}(F1800a\_r0070\_c0020, F1800a\_r0191\_c0020, F1800a\_r0221\_c0020) / 1000000000$	F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020
Performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(F1800b\_r0070\_c0140, F1800b\_r0191\_c0140) / \text{sum}(F1800a\_r0070\_c0020, F1800a\_r0191\_c0020, F1800a\_r0221\_c0020)$	F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020 F1800b_r0070_c0140 F1800b_r0191_c0140
Performing exposures: Central banks - Amount	$\text{sum}(F1800a\_r0080\_c0020, F1800a\_r0192\_c0020, F1800a\_r0222\_c0020) / 1000000000$	F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020
Performing exposures: Central banks - Coverage ratio	$-\text{sum}(F1800b\_r0080\_c0140, F1800b\_r0192\_c0140) / \text{sum}(F1800a\_r0080\_c0020, F1800a\_r0192\_c0020, F1800a\_r0222\_c0020)$	F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020 F1800b_r0080_c0140 F1800b_r0192_c0140
Performing exposures: General governments - Amount	$\text{sum}(F1800a\_r0090\_c0020, F1800a\_r0193\_c0020, F1800a\_r0223\_c0020) / 1000000000$	F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020
Performing exposures: General governments - Coverage ratio	$-\text{sum}(F1800b\_r0090\_c0140, F1800b\_r0193\_c0140) / \text{sum}(F1800a\_r0090\_c0020, F1800a\_r0193\_c0020, F1800a\_r0223\_c0020)$	F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020 F1800b_r0090_c0140 F1800b_r0193_c0140
Performing exposures: Credit institutions - Amount	$\text{sum}(F1800a\_r0100\_c0020, F1800a\_r0194\_c0020, F1800a\_r0224\_c0020) / 1000000000$	F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020
Performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(F1800b\_r0100\_c0140, F1800b\_r0194\_c0140) / \text{sum}(F1800a\_r0100\_c0020, F1800a\_r0194\_c0020, F1800a\_r0224\_c0020)$	F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020 F1800b_r0100_c0140 F1800b_r0194_c0140
Performing exposures: Other financial corporations - Amount	$\text{sum}(F1800a\_r0110\_c0020, F1800a\_r0195\_c0020, F1800a\_r0225\_c0020) / 1000000000$	F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020

Variable	Formula	ITS data points
Performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b\_r0110\_c0140}, \text{F1800b\_r0195\_c0140}) / \text{sum}(\text{F1800a\_r0110\_c0020}, \text{F1800a\_r0195\_c0020}, \text{F1800a\_r0225\_c0020})$	F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020 F1800b_r0110_c0140 F1800b_r0195_c0140
Performing exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1800a\_r0120\_c0020}, \text{F1800a\_r0196\_c0020}, \text{F1800a\_r0226\_c0020}) / 1000000000$	F1800a_r0120_c0020 F1800a_r0196_c0020 F1800a_r0226_c0020
Performing exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b\_r0120\_c0140}, \text{F1800b\_r0196\_c0140}) / \text{sum}(\text{F1800a\_r0120\_c0020}, \text{F1800a\_r0196\_c0020}, \text{F1800a\_r0226\_c0020})$	F1800a_r0120_c0020 F1800a_r0196_c0020 F1800a_r0226_c0020 F1800b_r0120_c0140 F1800b_r0196_c0140
Performing exposures: Households - Amount	$\text{sum}(\text{F1800a\_r0150\_c0020}, \text{F1800a\_r0197\_c0020}, \text{F1800a\_r0227\_c0020}) / 1000000000$	F1800a_r0150_c0020 F1800a_r0197_c0020 F1800a_r0227_c0020
Performing exposures: Households - Coverage ratio	$-\text{sum}(\text{F1800b\_r0150\_c0140}, \text{F1800b\_r0197\_c0140}) / \text{sum}(\text{F1800a\_r0150\_c0020}, \text{F1800a\_r0197\_c0020}, \text{F1800a\_r0227\_c0020})$	F1800a_r0150_c0020 F1800a_r0197_c0020 F1800a_r0227_c0020 F1800b_r0150_c0140 F1800b_r0197_c0140
Performing exposures: Debt securities - Amount	$\text{sum}(\text{F1800a\_r0010\_c0020}, \text{F1800a\_r0181\_c0020}, \text{F1800a\_r0211\_c0020}) / 1000000000$	F1800a_r0010_c0020 F1800a_r0181_c0020 F1800a_r0211_c0020
Performing exposures: Debt securities - Coverage ratio	$-\text{sum}(\text{F1800b\_r0010\_c0140}, \text{F1800b\_r0181\_c0140}) / \text{sum}(\text{F1800a\_r0010\_c0020}, \text{F1800a\_r0181\_c0020}, \text{F1800a\_r0211\_c0020})$	F1800a_r0010_c0020 F1800a_r0181_c0020 F1800a_r0211_c0020 F1800b_r0010_c0140 F1800b_r0181_c0140
Performing exposures: Other - Amount	$\text{F1800a\_r0335\_c0020} / 1000000000$	F1800a_r0335_c0020
Performing exposures: Other - Coverage ratio	$-\text{F1800b\_r0335\_c0140} / \text{F1800a\_r0335\_c0020}$	F1800a_r0335_c0020 F1800b_r0335_c0140
Performing exposures: Off-balance sheet exposures - Amount	$\text{F1800e\_r0550\_c0020} / 1000000000$	F1800e_r0550_c0020
Performing exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1800b\_r0550\_c0140} / \text{F1800e\_r0550\_c0020}$	F1800b_r0550_c0140 F1800e_r0550_c0020
Performing exposures: Total - Amount	$\text{sum}(\text{F1800a\_r0180\_c0020}, \text{F1800a\_r0201\_c0020}, \text{F1800a\_r0231\_c0020}, \text{F1800a\_r0335\_c0020}, \text{F1800e\_r0550\_c0020}) / 1000000000$	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800e_r0550_c0020
Performing exposures: Total - Coverage ratio	$-\text{sum}(\text{F1800b\_r0180\_c0140}, \text{F1800b\_r0201\_c0140}, \text{F1800b\_r0231\_c0140}, \text{F1800b\_r0335\_c0140}, \text{F1800b\_r0550\_c0140}) / \text{sum}(\text{F1800a\_r0180\_c0020}, \text{F1800a\_r0201\_c0020}, \text{F1800a\_r0231\_c0020}, \text{F1800a\_r0335\_c0020}, \text{F1800e\_r0550\_c0020})$	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800b_r0180_c0140 F1800b_r0201_c0140 F1800b_r0231_c0140 F1800b_r0335_c0140 F1800b_r0550_c0140 F1800e_r0550_c0020
Non-performing exposures: Cash balances at central banks and other demand deposits - Amount	$\text{sum}(\text{F1800a\_r0005\_c0060}) / 1000000000$	F1800a_r0005_c0060
Non-performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-\text{sum}(\text{F1800b\_r0005\_c0150}) / \text{sum}(\text{F1800a\_r0005\_c0060})$	F1800a_r0005_c0060 F1800b_r0005_c0150
Non-performing exposures: Loans and advances - Amount	$\text{sum}(\text{F1800a\_r0070\_c0060}, \text{F1800a\_r0191\_c0060}, \text{F1800a\_r0221\_c0060}) / 1000000000$	F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060
Non-performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(\text{F1800b\_r0070\_c0150}, \text{F1800b\_r0191\_c0150}, \text{F1800b\_r0221\_c0150}) / \text{sum}(\text{F1800a\_r0070\_c0060}, \text{F1800a\_r0191\_c0060}, \text{F1800a\_r0221\_c0060})$	F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 F1800b_r0070_c0150 F1800b_r0191_c0150 F1800b_r0221_c0150
Non-performing exposures: Central banks - Amount	$\text{sum}(\text{F1800a\_r0080\_c0060}, \text{F1800a\_r0192\_c0060}, \text{F1800a\_r0222\_c0060}) / 1000000000$	F1800a_r0080_c0060 F1800a_r0192_c0060 F1800a_r0222_c0060
Non-performing exposures: Central banks - Coverage ratio	$-\text{sum}(\text{F1800b\_r0080\_c0150}, \text{F1800b\_r0192\_c0150}, \text{F1800b\_r0222\_c0150}) / \text{sum}(\text{F1800a\_r0080\_c0060}, \text{F1800a\_r0192\_c0060}, \text{F1800a\_r0222\_c0060})$	F1800a_r0080_c0060 F1800a_r0192_c0060 F1800a_r0222_c0060 F1800b_r0080_c0150 F1800b_r0192_c0150 F1800b_r0222_c0150
Non-performing exposures: General governments - Amount	$\text{sum}(\text{F1800a\_r0090\_c0060}, \text{F1800a\_r0193\_c0060}, \text{F1800a\_r0223\_c0060}) / 1000000000$	F1800a_r0090_c0060 F1800a_r0193_c0060 F1800a_r0223_c0060
Non-performing exposures: General governments - Coverage ratio	$-\text{sum}(\text{F1800b\_r0090\_c0150}, \text{F1800b\_r0193\_c0150}, \text{F1800b\_r0223\_c0150}) / \text{sum}(\text{F1800a\_r0090\_c0060}, \text{F1800a\_r0193\_c0060}, \text{F1800a\_r0223\_c0060})$	F1800a_r0090_c0060 F1800a_r0193_c0060 F1800a_r0223_c0060 F1800b_r0090_c0150 F1800b_r0193_c0150 F1800b_r0223_c0150

Variable	Formula	ITS data points
Non-performing exposures: Credit institutions - Amount	$\text{sum}(F1800a\_r0100\_c0060, F1800a\_r0194\_c0060, F1800a\_r0224\_c0060) / 1000000000$	F1800a_r0100_c0060 F1800a_r0194_c0060 F1800a_r0224_c0060
Non-performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(F1800b\_r0100\_c0150, F1800b\_r0194\_c0150, F1800b\_r0224\_c0150) / \text{sum}(F1800a\_r0100\_c0060, F1800a\_r0194\_c0060, F1800a\_r0224\_c0060)$	F1800a_r0100_c0060 F1800a_r0194_c0060 F1800a_r0224_c0060 F1800b_r0100_c0150 F1800b_r0194_c0150 F1800b_r0224_c0150
Non-performing exposures: Other financial corporations - Amount	$\text{sum}(F1800a\_r0110\_c0060, F1800a\_r0195\_c0060, F1800a\_r0225\_c0060) / 1000000000$	F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060
Non-performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(F1800b\_r0110\_c0150, F1800b\_r0195\_c0150, F1800b\_r0225\_c0150) / \text{sum}(F1800a\_r0110\_c0060, F1800a\_r0195\_c0060, F1800a\_r0225\_c0060)$	F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060 F1800b_r0110_c0150 F1800b_r0195_c0150 F1800b_r0225_c0150
Non-performing exposures: Non-financial corporations - Amount	$\text{sum}(F1800a\_r0120\_c0060, F1800a\_r0196\_c0060, F1800a\_r0226\_c0060) / 1000000000$	F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060
Non-performing exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(F1800b\_r0120\_c0150, F1800b\_r0196\_c0150, F1800b\_r0226\_c0150) / \text{sum}(F1800a\_r0120\_c0060, F1800a\_r0196\_c0060, F1800a\_r0226\_c0060)$	F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060 F1800b_r0120_c0150 F1800b_r0196_c0150 F1800b_r0226_c0150
Non-performing exposures: Households - Amount	$\text{sum}(F1800a\_r0150\_c0060, F1800a\_r0197\_c0060, F1800a\_r0227\_c0060) / 1000000000$	F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060
Non-performing exposures: Households - Coverage ratio	$-\text{sum}(F1800b\_r0150\_c0150, F1800b\_r0197\_c0150, F1800b\_r0227\_c0150) / \text{sum}(F1800a\_r0150\_c0060, F1800a\_r0197\_c0060, F1800a\_r0227\_c0060)$	F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060 F1800b_r0150_c0150 F1800b_r0197_c0150 F1800b_r0227_c0150
Non-performing exposures: Debt securities - Amount	$\text{sum}(F1800a\_r0010\_c0060, F1800a\_r0181\_c0060, F1800a\_r0211\_c0060) / 1000000000$	F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060
Non-performing exposures: Debt securities - Coverage ratio	$-\text{sum}(F1800b\_r0010\_c0150, F1800b\_r0181\_c0150, F1800b\_r0211\_c0150) / \text{sum}(F1800a\_r0010\_c0060, F1800a\_r0181\_c0060, F1800a\_r0211\_c0060)$	F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060 F1800b_r0010_c0150 F1800b_r0181_c0150 F1800b_r0211_c0150
Non-Performing exposures: Other - Amount	$F1800a\_r0335\_c0060 / 1000000000$	F1800a_r0335_c0060
Non-Performing exposures: Other - Coverage ratio	$-F1800b\_r0335\_c0150 / F1800a\_r0335\_c0060$	F1800a_r0335_c0060 F1800b_r0335_c0150
Non-performing exposures: Off-balance sheet exposures - Amount	$F1800e\_r0550\_c0060 / 1000000000$	F1800e_r0550_c0060
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	$F1800b\_r0550\_c0150 / F1800e\_r0550\_c0060$	F1800b_r0550_c0150 F1800e_r0550_c0060
Non-performing exposures: Total - Amount	$\text{sum}(F1800a\_r0180\_c0060, F1800a\_r0201\_c0060, F1800a\_r0231\_c0060, F1800a\_r0335\_c0060, F1800e\_r0550\_c0060) / 1000000000$	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060
Non-performing exposures: Total - Coverage ratio	$-\text{sum}(F1800b\_r0180\_c0150, F1800b\_r0201\_c0150, F1800b\_r0231\_c0150, F1800b\_r0335\_c0150, -F1800b\_r0550\_c0150) / \text{sum}(F1800a\_r0180\_c0060, F1800a\_r0201\_c0060, F1800a\_r0231\_c0060, F1800a\_r0335\_c0060, F1800e\_r0550\_c0060)$	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060
<b>T04.02.1/2/3 Asset quality: non-performing loans and advances</b>		
Loans and advances	$\text{sum}(F1800a\_r0005\_c0010, F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010) / 1000000000$	F1800a_r0005_c0010 F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010
Non-performing loans and advances	$\text{sum}(F1800a\_r0005\_c0060, F1800a\_r0070\_c0060, F1800a\_r0191\_c0060, F1800a\_r0221\_c0060) / 1000000000$	F1800a_r0005_c0060 F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060

Variable	Formula	ITS data points
Non-performing loans ratio	$\frac{\text{sum}(F1800a\_r0005\_c0060, F1800a\_r0070\_c0060, F1800a\_r0191\_c0060, F1800a\_r0221\_c0060) / \text{sum}(F1800a\_r0005\_c0010, F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010)}{1000000000}$	F1800a_r0005_c0010 F1800a_r0005_c0060 F1800a_r0070_c0010 F1800a_r0070_c0060 F1800a_r0191_c0010 F1800a_r0191_c0060 F1800a_r0221_c0010 F1800a_r0221_c0060
<b>T04.03.1 Asset quality: forbearance by instrument and counterparty</b>		
Performing forborne exposures: Cash balances at central banks and other demand deposits - Amount	$\frac{\text{sum}(F1900a\_r0005\_c0020)}{1000000000}$	F1900a_r0005_c0020
Performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$\frac{-\text{sum}(F1900b\_r0005\_c0130) / \text{sum}(F1900a\_r0005\_c0020)}{1000000000}$	F1900a_r0005_c0020 F1900b_r0005_c0130
Performing forborne exposures: Loans and advances - Amount	$\frac{\text{sum}(F1900a\_r0070\_c0020, F1900a\_r0191\_c0020, F1900a\_r0221\_c0020)}{1000000000}$	F1900a_r0070_c0020 F1900a_r0191_c0020 F1900a_r0221_c0020
Performing forborne exposures: Loans and advances - Coverage ratio	$\frac{-\text{sum}(F1900b\_r0070\_c0130, F1900b\_r0191\_c0130) / \text{SUM}(F1900a\_r0070\_c0020, F1900a\_r0191\_c0020, F1900a\_r0221\_c0020)}{1000000000}$	F1900a_r0070_c0020 F1900a_r0191_c0020 F1900a_r0221_c0020 F1900b_r0070_c0130 F1900b_r0191_c0130
Performing forborne exposures: Central banks - Amount	$\frac{\text{sum}(F1900a\_r0080\_c0020, F1900a\_r0192\_c0020, F1900a\_r0222\_c0020)}{1000000000}$	F1900a_r0080_c0020 F1900a_r0192_c0020 F1900a_r0222_c0020
Performing forborne exposures: Central banks - Coverage ratio	$\frac{-\text{sum}(F1900b\_r0080\_c0130, F1900b\_r0192\_c0130) / \text{sum}(F1900a\_r0080\_c0020, F1900a\_r0192\_c0020, F1900a\_r0222\_c0020)}{1000000000}$	F1900a_r0080_c0020 F1900a_r0192_c0020 F1900a_r0222_c0020 F1900b_r0080_c0130 F1900b_r0192_c0130
Performing forborne exposures: General governments - Amount	$\frac{\text{sum}(F1900a\_r0090\_c0020, F1900a\_r0193\_c0020, F1900a\_r0223\_c0020)}{1000000000}$	F1900a_r0090_c0020 F1900a_r0193_c0020 F1900a_r0223_c0020
Performing forborne exposures: General governments - Coverage ratio	$\frac{-\text{sum}(F1900b\_r0090\_c0130, F1900b\_r0193\_c0130) / \text{sum}(F1900a\_r0090\_c0020, F1900a\_r0193\_c0020)}{1000000000}$	F1900a_r0090_c0020 F1900a_r0193_c0020 F1900a_r0223_c0020 F1900b_r0090_c0130 F1900b_r0193_c0130
Performing forborne exposures: Credit institutions - Amount	$\frac{\text{sum}(F1900a\_r0100\_c0020, F1900a\_r0194\_c0020, F1900a\_r0224\_c0020)}{1000000000}$	F1900a_r0100_c0020 F1900a_r0194_c0020 F1900a_r0224_c0020
Performing forborne exposures: Credit institutions - Coverage ratio	$\frac{-\text{sum}(F1900b\_r0100\_c0130, F1900b\_r0194\_c0130) / \text{sum}(F1900a\_r0100\_c0020, F1900a\_r0194\_c0020, F1900a\_r0224\_c0020)}{1000000000}$	F1900a_r0100_c0020 F1900a_r0194_c0020 F1900a_r0224_c0020 F1900b_r0100_c0130 F1900b_r0194_c0130
Performing forborne exposures: Other financial corporations - Amount	$\frac{\text{sum}(F1900a\_r0110\_c0020, F1900a\_r0195\_c0020, F1900a\_r0225\_c0020)}{1000000000}$	F1900a_r0110_c0020 F1900a_r0195_c0020 F1900a_r0225_c0020
Performing forborne exposures: Other financial corporations - Coverage ratio	$\frac{-\text{sum}(F1900b\_r0110\_c0130, F1900b\_r0195\_c0130) / \text{sum}(F1900a\_r0110\_c0020, F1900a\_r0195\_c0020, F1900a\_r0225\_c0020)}{1000000000}$	F1900a_r0110_c0020 F1900a_r0195_c0020 F1900a_r0225_c0020 F1900b_r0110_c0130 F1900b_r0195_c0130
Performing forborne exposures: Non-financial corporations - Amount	$\frac{\text{sum}(F1900a\_r0120\_c0020, F1900a\_r0196\_c0020, F1900a\_r0226\_c0020)}{1000000000}$	F1900a_r0120_c0020 F1900a_r0196_c0020 F1900a_r0226_c0020
Performing forborne exposures: Non-financial corporations - Coverage ratio	$\frac{-\text{sum}(F1900b\_r0120\_c0130, F1900b\_r0196\_c0130) / \text{sum}(F1900a\_r0120\_c0020, F1900a\_r0196\_c0020, F1900a\_r0226\_c0020)}{1000000000}$	F1900a_r0120_c0020 F1900a_r0196_c0020 F1900a_r0226_c0020 F1900b_r0120_c0130 F1900b_r0196_c0130
Performing forborne exposures: Households - Amount	$\frac{\text{sum}(F1900a\_r0150\_c0020, F1900a\_r0197\_c0020, F1900a\_r0227\_c0020)}{1000000000}$	F1900a_r0150_c0020 F1900a_r0197_c0020 F1900a_r0227_c0020
Performing forborne exposures: Households - Coverage ratio	$\frac{-\text{sum}(F1900b\_r0150\_c0130, F1900b\_r0197\_c0130) / \text{sum}(F1900a\_r0150\_c0020, F1900a\_r0197\_c0020, F1900a\_r0227\_c0020)}{1000000000}$	F1900a_r0150_c0020 F1900a_r0197_c0020 F1900a_r0227_c0020 F1900b_r0150_c0130 F1900b_r0197_c0130
Performing forborne exposures: Debt securities - Amount	$\frac{\text{sum}(F1900a\_r0010\_c0020, F1900a\_r0181\_c0020, F1900a\_r0211\_c0020)}{1000000000}$	F1900a_r0010_c0020 F1900a_r0181_c0020 F1900a_r0211_c0020
Performing forborne exposures: Debt securities - Coverage Ratio	$\frac{-\text{sum}(F1900b\_r0010\_c0130, F1900b\_r0181\_c0130) / \text{sum}(F1900a\_r0010\_c0020, F1900a\_r0181\_c0020, F1900a\_r0211\_c0020)}{1000000000}$	F1900a_r0010_c0020 F1900a_r0181_c0020 F1900a_r0211_c0020 F1900b_r0010_c0130 F1900b_r0181_c0130
Performing forborne exposures: Other - Amount	$\frac{F1900a\_r0335\_c0020}{1000000000}$	F1900a_r0335_c0020
Performing forborne exposures: Other - Coverage Ratio	$\frac{-F1900b\_r0335\_c0130}{F1900a\_r0335\_c0020}$	F1900a_r0335_c0020 F1900b_r0335_c0130
Performing forborne exposures: Off-balance sheet exposures - Amount	$\frac{F1900d\_r0340\_c0020}{1000000000}$	F1900d_r0340_c0020

Variable	Formula	ITS data points
Performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$F1900b\_r0340\_c0130 / F1900d\_r0340\_c0020$	F1900b_r0340_c0130 F1900d_r0340_c0020
Performing forborne exposures: Total - Amount	$sum(F1900a\_r0180\_c0020, F1900a\_r0201\_c0020, F1900a\_r0231\_c0020, F1900a\_r0335\_c0020, F1900d\_r0340\_c0020) / 1000000000$	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020
Performing forborne exposures: Total - Coverage ratio	$-sum(F1900b\_r0180\_c0130, F1900b\_r0201\_c0130, F1900b\_r0335\_c0130, -F1900b\_r0340\_c0130) / sum(F1900a\_r0180\_c0020, F1900a\_r0201\_c0020, F1900a\_r0231\_c0020, F1900a\_r0335\_c0020, F1900d\_r0340\_c0020)$	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Amount	$sum(F1900a\_r0005\_c0060) / 1000000000$	F1900a_r0005_c0060
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-sum(F1900b\_r0005\_c0140) / sum(F1900a\_r0005\_c0060)$	F1900a_r0005_c0060 F1900b_r0005_c0140
Non-performing forborne exposures: Loans and advances - Amount	$sum(F1900a\_r0070\_c0060, F1900a\_r0191\_c0060, F1900a\_r0221\_c0060) / 1000000000$	F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060
Non-performing forborne exposures: Loans and advances - Coverage ratio	$-sum(F1900b\_r0070\_c0140, F1900b\_r0191\_c0140, F1900b\_r0221\_c0140) / sum(F1900a\_r0070\_c0060, F1900a\_r0191\_c0060, F1900a\_r0221\_c0060)$	F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060 F1900b_r0070_c0140 F1900b_r0191_c0140 F1900b_r0221_c0140
Non-performing forborne exposures: Central banks - Amount	$sum(F1900a\_r0080\_c0060, F1900a\_r0192\_c0060, F1900a\_r0222\_c0060) / 1000000000$	F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060
Non-performing forborne exposures: Central banks - Coverage ratio	$-sum(F1900b\_r0080\_c0140, F1900b\_r0192\_c0140, F1900b\_r0222\_c0140) / sum(F1900a\_r0080\_c0060, F1900a\_r0192\_c0060, F1900a\_r0222\_c0060)$	F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060 F1900b_r0080_c0140 F1900b_r0192_c0140 F1900b_r0222_c0140
Non-performing forborne exposures: General governments - Amount	$sum(F1900a\_r0090\_c0060, F1900a\_r0193\_c0060, F1900a\_r0223\_c0060) / 1000000000$	F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060
Non-performing forborne exposures: General governments - Coverage ratio	$-sum(F1900b\_r0090\_c0140, F1900b\_r0193\_c0140, F1900b\_r0223\_c0140) / sum(F1900a\_r0090\_c0060, F1900a\_r0193\_c0060, F1900a\_r0223\_c0060)$	F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060 F1900b_r0090_c0140 F1900b_r0193_c0140 F1900b_r0223_c0140
Non-performing forborne exposures: Credit institutions - Amount	$sum(F1900a\_r0100\_c0060, F1900a\_r0194\_c0060, F1900a\_r0224\_c0060) / 1000000000$	F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060
Non-performing forborne exposures: Credit institutions - Coverage ratio	$-sum(F1900b\_r0100\_c0140, F1900b\_r0194\_c0140, F1900b\_r0224\_c0140) / sum(F1900a\_r0100\_c0060, F1900a\_r0194\_c0060, F1900a\_r0224\_c0060)$	F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060 F1900b_r0100_c0140 F1900b_r0194_c0140 F1900b_r0224_c0140
Non-performing forborne exposures: Other financial corporations - Amount	$sum(F1900a\_r0110\_c0060, F1900a\_r0195\_c0060, F1900a\_r0225\_c0060) / 1000000000$	F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060
Non-performing forborne exposures: Other financial corporations - Coverage ratio	$-sum(F1900b\_r0110\_c0140, F1900b\_r0195\_c0140, F1900b\_r0225\_c0140) / sum(F1900a\_r0110\_c0060, F1900a\_r0195\_c0060, F1900a\_r0225\_c0060)$	F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060 F1900b_r0110_c0140 F1900b_r0195_c0140 F1900b_r0225_c0140
Non-performing forborne exposures: Non-financial corporations - Amount	$sum(F1900a\_r0120\_c0060, F1900a\_r0196\_c0060, F1900a\_r0226\_c0060) / 1000000000$	F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060
Non-performing forborne exposures: Non-financial corporations - Coverage ratio	$-sum(F1900b\_r0120\_c0140, F1900b\_r0196\_c0140, F1900b\_r0226\_c0140) / sum(F1900a\_r0120\_c0060, F1900a\_r0196\_c0060, F1900a\_r0226\_c0060)$	F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060 F1900b_r0120_c0140 F1900b_r0196_c0140 F1900b_r0226_c0140
Non-performing forborne exposures: Households - Amount	$sum(F1900a\_r0150\_c0060, F1900a\_r0197\_c0060, F1900a\_r0227\_c0060) / 1000000000$	F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060
Non-performing forborne exposures: Households - Coverage ratio	$-sum(F1900b\_r0150\_c0140, F1900b\_r0197\_c0140, F1900b\_r0227\_c0140) / sum(F1900a\_r0150\_c0060, F1900a\_r0197\_c0060, F1900a\_r0227\_c0060)$	F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060 F1900b_r0150_c0140 F1900b_r0197_c0140 F1900b_r0227_c0140

Variable	Formula	ITS data points
Non-Performing forborne exposures: Debt securities - Amount	sum(F1900a_r0010_c0060, F1900a_r0181_c0060, F1900a_r0211_c0060) / 1000000000	F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060
Non-Performing forborne exposures: Debt securities - Coverage Ratio	-sum(F1900b_r0010_c0140, F1900b_r0181_c0140, F1900b_r0211_c0140) / sum(F1900a_r0010_c0060, F1900a_r0181_c0060, F1900a_r0211_c0060)	F1900b_r0010_c0140 F1900b_r0181_c0140 F1900b_r0211_c0140 F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060
Non-performing forborne exposures: Other - Amount	F1900a_r0335_c0060 / 1000000000	F1900a_r0335_c0060
Non-performing forborne exposures: Other - Coverage Ratio	-F1900b_r0335_c0140 / F1900a_r0335_c0060	F1900a_r0335_c0060
Non-performing forborne exposures: Off-balance sheet exposures - Amount	F1900d_r0340_c0060 / 1000000000	F1900d_r0340_c0060
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	F1900b_r0340_c0140 / F1900d_r0340_c0060	F1900b_r0340_c0140 F1900d_r0340_c0060
Non-performing forborne exposures: Total - Amount	sum(F1900a_r0180_c0060, F1900a_r0201_c0060, F1900a_r0231_c0060, F1900a_r0335_c0060, F1900d_r0340_c0060) / 1000000000	F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900d_r0340_c0060
Non-performing forborne exposures: Total - Coverage ratio	-sum(F1900b_r0180_c0140, F1900b_r0201_c0140, F1900b_r0231_c0140, F1900b_r0335_c0140, -F1900b_r0340_c0140) / sum(F1900a_r0180_c0060, F1900a_r0201_c0060, F1900a_r0231_c0060, F1900a_r0335_c0060, F1900d_r0340_c0060)	F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900b_r0180_c0140 F1900b_r0201_c0140 F1900b_r0231_c0140 F1900b_r0335_c0140 F1900b_r0340_c0140 F1900d_r0340_c0060
<b>T04.03.2/3 Asset quality: non-performing exposures and forbearance</b>		
Total exposures: Performing - Amount	sum(F1800a_r0180_c0020, F1800a_r0201_c0020, F1800a_r0231_c0020, F1800a_r0335_c0020, F1800e_r0550_c0020) / 1000000000	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800e_r0550_c0020
Total exposures: Performing - Coverage ratio	-sum(F1800b_r0180_c0140, F1800b_r0201_c0140, F1800b_r0335_c0140, -F1800b_r0550_c0140) / sum(F1800a_r0180_c0020, F1800a_r0201_c0020, F1800a_r0231_c0020, F1800a_r0335_c0020, F1800e_r0550_c0020)	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800b_r0180_c0140 F1800b_r0201_c0140 F1800b_r0335_c0140 F1800b_r0550_c0140 F1800e_r0550_c0020
Total exposures: Non-performing - Amount	sum(F1800a_r0180_c0060, F1800a_r0201_c0060, F1800a_r0231_c0060, F1800a_r0335_c0060, F1800e_r0550_c0060) / 1000000000	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060
Total exposures: Non-performing - Coverage ratio	-sum(F1800b_r0180_c0150, F1800b_r0201_c0150, F1800b_r0231_c0150, F1800b_r0335_c0150, -F1800b_r0550_c0150) / sum(F1800a_r0180_c0060, F1800a_r0201_c0060, F1800a_r0231_c0060, F1800a_r0335_c0060, F1800e_r0550_c0060)	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060
Forborne exposures: Performing - Amount	sum(F1900a_r0180_c0020, F1900a_r0201_c0020, F1900a_r0231_c0020, F1900a_r0335_c0020, F1900d_r0340_c0020) / 1000000000	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020
Forborne exposures: Performing - Coverage ratio	-sum(F1900b_r0180_c0130, F1900b_r0201_c0130, F1900b_r0335_c0130, -F1900b_r0340_c0130) / sum(F1900a_r0180_c0020, F1900a_r0201_c0020, F1900a_r0231_c0020, F1900a_r0335_c0020, F1900d_r0340_c0020)	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020
Forborne exposures: Non-performing - Amount	sum(F1900a_r0180_c0060, F1900a_r0201_c0060, F1900a_r0231_c0060, F1900a_r0335_c0060, F1900d_r0340_c0060) / 1000000000	F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900d_r0340_c0060



Variable	Formula	ITS data points
Forborne exposures: Non-performing - Coverage ratio	-sum(F1900b_r0180_c0140, F1900b_r0201_c0140, F1900b_r0231_c0140, F1900b_r0335_c0140, - F1900b_r0340_c0140) / sum(F1900a_r0180_c0060, F1900a_r0201_c0060, F1900a_r0231_c0060, F1900a_r0335_c0060, F1900d_r0340_c0060)	F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900b_r0180_c0140 F1900b_r0201_c0140 F1900b_r0231_c0140 F1900b_r0335_c0140 F1900b_r0340_c0140 F1900d_r0340_c0060
<b>T04.04.1 Asset quality: fair value hierarchy</b>		
Derivatives - Level 1	sum(F1400_r0020_c0010, F1400_r0052_c0010, F1400_r0140_c0010) / 1000000000	F1400_r0020_c0010 F1400_r0052_c0010 F1400_r0140_c0010
Derivatives - Level 2	sum(F1400_r0020_c0020, F1400_r0052_c0020, F1400_r0140_c0020) / 1000000000	F1400_r0020_c0020 F1400_r0052_c0020 F1400_r0140_c0020
Derivatives - Level 3	sum(F1400_r0020_c0030, F1400_r0052_c0030, F1400_r0140_c0030) / 1000000000	F1400_r0020_c0030 F1400_r0052_c0030 F1400_r0140_c0030
Equity instruments - Level 1	sum(F1400_r0030_c0010, F1400_r0053_c0010, F1400_r0057_c0010, F1400_r0070_c0010, F1400_r0102_c0010, F1400_r0122_c0010, F1400_r0126_c0010) / 1000000000	F1400_r0030_c0010 F1400_r0053_c0010 F1400_r0057_c0010 F1400_r0070_c0010 F1400_r0102_c0010 F1400_r0122_c0010 F1400_r0126_c0010
Equity instruments - Level 2	sum(F1400_r0030_c0020, F1400_r0053_c0020, F1400_r0057_c0020, F1400_r0070_c0020, F1400_r0102_c0020, F1400_r0122_c0020, F1400_r0126_c0020) / 1000000000	F1400_r0030_c0020 F1400_r0053_c0020 F1400_r0057_c0020 F1400_r0070_c0020 F1400_r0102_c0020 F1400_r0122_c0020 F1400_r0126_c0020
Equity instruments - Level 3	sum(F1400_r0030_c0030, F1400_r0053_c0030, F1400_r0057_c0030, F1400_r0070_c0030, F1400_r0102_c0030, F1400_r0122_c0030, F1400_r0126_c0030) / 1000000000	F1400_r0030_c0030 F1400_r0053_c0030 F1400_r0057_c0030 F1400_r0070_c0030 F1400_r0102_c0030 F1400_r0122_c0030 F1400_r0126_c0030
Debt securities - Level 1	sum(F1400_r0040_c0010, F1400_r0054_c0010, F1400_r0058_c0010, F1400_r0080_c0010, F1400_r0103_c0010, F1400_r0123_c0010, F1400_r0127_c0010) / 1000000000	F1400_r0040_c0010 F1400_r0054_c0010 F1400_r0058_c0010 F1400_r0080_c0010 F1400_r0103_c0010 F1400_r0123_c0010 F1400_r0127_c0010
Debt securities - Level 2	sum(F1400_r0040_c0020, F1400_r0054_c0020, F1400_r0058_c0020, F1400_r0080_c0020, F1400_r0103_c0020, F1400_r0123_c0020, F1400_r0127_c0020) / 1000000000	F1400_r0040_c0020 F1400_r0054_c0020 F1400_r0058_c0020 F1400_r0080_c0020 F1400_r0103_c0020 F1400_r0123_c0020 F1400_r0127_c0020
Debt securities - Level 3	sum(F1400_r0040_c0030, F1400_r0054_c0030, F1400_r0058_c0030, F1400_r0080_c0030, F1400_r0103_c0030, F1400_r0123_c0030, F1400_r0127_c0030) / 1000000000	F1400_r0040_c0030 F1400_r0054_c0030 F1400_r0058_c0030 F1400_r0080_c0030 F1400_r0103_c0030 F1400_r0123_c0030 F1400_r0127_c0030
Loans and advances - Level 1	sum(F1400_r0050_c0010, F1400_r0055_c0010, F1400_r0059_c0010, F1400_r0090_c0010, F1400_r0104_c0010, F1400_r0124_c0010, F1400_r0128_c0010) / 1000000000	F1400_r0050_c0010 F1400_r0055_c0010 F1400_r0059_c0010 F1400_r0090_c0010 F1400_r0104_c0010 F1400_r0124_c0010 F1400_r0128_c0010
Loans and advances - Level 2	sum(F1400_r0050_c0020, F1400_r0055_c0020, F1400_r0059_c0020, F1400_r0090_c0020, F1400_r0104_c0020, F1400_r0124_c0020, F1400_r0128_c0020) / 1000000000	F1400_r0050_c0020 F1400_r0055_c0020 F1400_r0059_c0020 F1400_r0090_c0020 F1400_r0104_c0020 F1400_r0124_c0020 F1400_r0128_c0020
Loans and advances - Level 3	sum(F1400_r0050_c0030, F1400_r0055_c0030, F1400_r0059_c0030, F1400_r0090_c0030, F1400_r0104_c0030, F1400_r0124_c0030, F1400_r0128_c0030) / 1000000000	F1400_r0050_c0030 F1400_r0055_c0030 F1400_r0059_c0030 F1400_r0090_c0030 F1400_r0104_c0030 F1400_r0124_c0030 F1400_r0128_c0030

Variable	Formula	ITS data points
Total - Level 1	$\frac{\text{sum}(F1400\_r0020\_c0010, F1400\_r0030\_c0010, F1400\_r0040\_c0010, F1400\_r0050\_c0010, F1400\_r0052\_c0010, F1400\_r0053\_c0010, F1400\_r0054\_c0010, F1400\_r0055\_c0010, F1400\_r0057\_c0010, F1400\_r0058\_c0010, F1400\_r0059\_c0010, F1400\_r0070\_c0010, F1400\_r0080\_c0010, F1400\_r0090\_c0010, F1400\_r0102\_c0010, F1400\_r0103\_c0010, F1400\_r0104\_c0010, F1400\_r0122\_c0010, F1400\_r0123\_c0010, F1400\_r0124\_c0010, F1400\_r0126\_c0010, F1400\_r0127\_c0010, F1400\_r0128\_c0010, F1400\_r0140\_c0010)}{1000000000}$	F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010
Total - Level 2	$\frac{\text{sum}(F1400\_r0020\_c0020, F1400\_r0030\_c0020, F1400\_r0040\_c0020, F1400\_r0050\_c0020, F1400\_r0052\_c0020, F1400\_r0053\_c0020, F1400\_r0054\_c0020, F1400\_r0055\_c0020, F1400\_r0057\_c0020, F1400\_r0058\_c0020, F1400\_r0059\_c0020, F1400\_r0070\_c0020, F1400\_r0080\_c0020, F1400\_r0090\_c0020, F1400\_r0102\_c0020, F1400\_r0103\_c0020, F1400\_r0104\_c0020, F1400\_r0122\_c0020, F1400\_r0123\_c0020, F1400\_r0124\_c0020, F1400\_r0126\_c0020, F1400\_r0127\_c0020, F1400\_r0128\_c0020, F1400\_r0140\_c0020)}{1000000000}$	F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020
Total - Level 3	$\frac{\text{sum}(F1400\_r0020\_c0030, F1400\_r0030\_c0030, F1400\_r0040\_c0030, F1400\_r0050\_c0030, F1400\_r0052\_c0030, F1400\_r0053\_c0030, F1400\_r0054\_c0030, F1400\_r0055\_c0030, F1400\_r0057\_c0030, F1400\_r0058\_c0030, F1400\_r0059\_c0030, F1400\_r0070\_c0030, F1400\_r0080\_c0030, F1400\_r0090\_c0030, F1400\_r0102\_c0030, F1400\_r0103\_c0030, F1400\_r0104\_c0030, F1400\_r0122\_c0030, F1400\_r0123\_c0030, F1400\_r0124\_c0030, F1400\_r0126\_c0030, F1400\_r0127\_c0030, F1400\_r0128\_c0030, F1400\_r0140\_c0030)}{1000000000}$	F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030

Variable	Formula	ITS data points
as a share of total assets - Level 1	sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / F0101_r0380_c0010	F0101_r0380_c0010 F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010
as a share of total assets - Level 2	sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / F0101_r0380_c0010	F0101_r0380_c0010 F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020
as a share of total assets - Level 3	sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / F0101_r0380_c0010	F0101_r0380_c0010 F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030

Variable	Formula	ITS data points
<b>T04.04.2/3 Asset quality: fair value hierarchy</b>		
Total assets	F0101_r0380_c0010 / 1000000000	F0101_r0380_c0010
Level 1 - Amount	sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / 1000000000	F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010
Level 1 - Ratio	sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / F0101_r0380_c0010	F0101_r0380_c0010 F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010
Level 2 - Amount	sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / 1000000000	F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020

Variable	Formula	ITS data points
Level 2 - Ratio	sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / F0101_r0380_c0010	F0101_r0380_c0010 F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020
Level 3 - Amount	sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / 1000000000	F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030
Level 3 - Ratio	sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / F0101_r0380_c0010	F0101_r0380_c0010 F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030

Variable	Formula	ITS data points
<b>5. Funding</b>		
<b>T05.01.1/2/3 Loan-to-deposit ratio</b>		
Total loans and advances to non-financial corporations and households	sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010, F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / 1000000000	F0401_r0170_c0010 F0401_r0180_c0010 F04021_r0160_c0010 F04021_r0170_c0010 F04022_r0170_c0010 F04022_r0180_c0010 F04031_r0160_c0010 F04031_r0170_c0010 F04041_r0120_c0010 F04041_r0130_c0010 F0406_r0170_c0010 F0406_r0180_c0010 F0407_r0170_c0010 F0407_r0180_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0120_c0050 F0409_r0130_c0050 F0410_r0170_c0010 F0410_r0180_c0010
Total deposits from non-financial corporations and households	sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035, F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000	F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035
Loan-to-deposit ratio	sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010, F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035, F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035)	F0401_r0170_c0010 F0401_r0180_c0010 F04021_r0160_c0010 F04021_r0170_c0010 F04022_r0170_c0010 F04022_r0180_c0010 F04031_r0160_c0010 F04031_r0170_c0010 F04041_r0120_c0010 F04041_r0130_c0010 F0406_r0170_c0010 F0406_r0180_c0010 F0407_r0170_c0010 F0407_r0180_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0120_c0050 F0409_r0130_c0050 F0410_r0170_c0010 F0410_r0180_c0010 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035

Variable	Formula	ITS data points
<b>T05.02.1/2/3 Deposits to total funding ratio</b>		
Deposits from credit institutions & other financial corporations to total funding	sum(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035, F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035)/sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035)	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035 F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035
Deposits from non-financial corporations to total funding	sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035)/sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035)	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035
Deposits from households to total funding	sum(F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035)/sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035)	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035

## 6. Liquidity

### T06.01.1/2/3 Liquidity coverage ratio

Numerator: Liquidity Buffer	C7600a_r0010_c0010 / 1000000000	C7600a_r0010_c0010
Level 1 assets: unadjusted	sum(C7600a_r0040_c0010, C7600a_r0100_c0010) / 1000000000	C7600a_r0040_c0010 C7600a_r0100_c0010
<i>Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows</i>	<i>-sum(C7600a_r0050_c0010, -C7600a_r0060_c0010, C7600a_r0070_c0010, -C7600a_r0080_c0010, C7600a_r0110_c0010, -C7600a_r0120_c0010) / 1000000000</i>	<i>C7600a_r0050_c0010 C7600a_r0060_c0010 C7600a_r0070_c0010 C7600a_r0080_c0010 C7600a_r0110_c0010 C7600a_r0120_c0010</i>
<i>Level 1 assets: adjusted amount</i>	<i>sum(C7600a_r0091_c0010, C7600a_r0131_c0010) / 1000000000</i>	<i>C7600a_r0091_c0010 C7600a_r0131_c0010</i>
Excluding EHQCB	C7600a_r0091_c0010 / 1000000000	C7600a_r0091_c0010
EHQCB	C7600a_r0131_c0010 / 1000000000	C7600a_r0131_c0010
Level 2 assets: unadjusted	sum(C7600a_r0160_c0010, C7600a_r0220_c0010) / 1000000000	C7600a_r0160_c0010 C7600a_r0220_c0010

<b>Variable</b>	<b>Formula</b>	<b>ITS data points</b>
<i>Level 2 asset collaterals adjustments for 30 days outflows and inflows</i>	$-\text{sum}(\text{C7600a\_r0170\_c0010}, -\text{C7600a\_r0180\_c0010}, \text{C7600a\_r0230\_c0010}, -\text{C7600a\_r0240\_c0010}) / 1000000000$	C7600a_r0170_c0010 C7600a_r0180_c0010 C7600a_r0230_c0010 C7600a_r0240_c0010
<i>Level 2 assets: adjusted amount</i>	$\text{sum}(\text{C7600a\_r0191\_c0010}, \text{C7600a\_r0251\_c0010}) / 1000000000$	C7600a_r0191_c0010 C7600a_r0251_c0010
<b>Level 2A</b>	$\text{C7600a\_r0191\_c0010} / 1000000000$	C7600a_r0191_c0010
<b>Level 2B</b>	$\text{C7600a\_r0251\_c0010} / 1000000000$	C7600a_r0251_c0010
<b>Excess liquidity asset amount</b>	$\text{C7600a\_r0280\_c0010} / 1000000000$	C7600a_r0280_c0010
<b>Denominator: Net liquidity outflow</b>	<b><math>\text{C7600a\_r0020\_c0010} / 1000000000</math></b>	<b>C7600a_r0020_c0010</b>
Total outflows	$\text{C7600a\_r0300\_c0010} / 1000000000$	C7600a_r0300_c0010
Reduction for inflows	$\text{sum}(\text{C7600a\_r0340\_c0010}, \text{C7600a\_r0350\_c0010}, \text{C7600a\_r0360\_c0010}) / 1000000000$	C7600a_r0340_c0010 C7600a_r0350_c0010 C7600a_r0360_c0010
<b>Liquidity coverage ratio</b>	<b><math>\text{C7600a\_r0010\_c0010} / \text{C7600a\_r0020\_c0010}</math></b>	<b>C7600a_r0010_c0010</b> <b>C7600a_r0020_c0010</b>
<b>T06.02.1/2/3 Liquidity coverage ratio band</b>		
Liquidity coverage ratio	$\text{C7600a\_r0010\_c0010} / \text{C7600a\_r0020\_c0010}$	C7600a_r0010_c0010 C7600a_r0020_c0010

Note: XX refers to the country



## Definitions of the ITS data points presented in Supervisory Banking Statistics, second quarter 2021

EBA Reporting framework 2.9 (applicable from Q1 2020 to Q1 2021 for COREP and from Q2 2020 to Q1 2021 for FINREP)

Variable	Formula	ITS data points
<b>1. General statistics</b>		
<b>T01.02 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 gains or losses on financial assets and liabilities held for trading	$\text{sum}(F0200\_r280\_c010, F0200\_r285\_c010) / 1000000$	F0200_r280_c010 F0200_r285_c010
Net gains or losses on financial assets and liabilities at fair value through profit and loss *	$\text{sum}(F0200\_r287\_c010, F0200\_r290\_c010) / 1000000$	F0200_r287_c010 F0200_r290_c010
Net gains or losses from hedge accounting *	F0200_r300_c010 / 1000000	F0200_r300_c010
Exchange differences, net	F0200_r310_c010 / 1000000	F0200_r310_c010
Net other operating income **	$\text{sum}(F0200\_r355\_c010, -F0200\_r010\_c010, F0200\_r090\_c010, -F0200\_r200\_c010, F0200\_r210\_c010, -F0200\_r280\_c010, -F0200\_r285\_c010, -F0200\_r287\_c010, -F0200\_r290\_c010, -F0200\_r300\_c010, -F0200\_r310\_c010) / 1000000$	F0200_r010_c010 F0200_r090_c010 F0200_r200_c010 F0200_r210_c010 F0200_r280_c010 F0200_r285_c010 F0200_r287_c010 F0200_r290_c010 F0200_r300_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	$-\text{sum}(F0200\_r360\_c010, F0200\_r385\_c010, F0200\_r390\_c010) / 1000000$	F0200_r360_c010 F0200_r385_c010 F0200_r390_c010
<b>Net income before impairment, provisions and taxes</b>	<b><math>\text{sum}(F0200\_r355\_c010, -F0200\_r360\_c010, -F0200\_r385\_c010, -F0200\_r390\_c010) / 1000000</math></b>	<b>F0200_r355_c010 F0200_r360_c010 F0200_r385_c010 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	$\text{sum}(F0200\_r610\_c010, F0200\_r430\_c010, F0200\_r460\_c010, F0200\_r510\_c010, F0200\_r520\_c010, -F0200\_r355\_c010, F0200\_r360\_c010, F0200\_r385\_c010, F0200\_r390\_c010) / 1000000$	F0200_r430_c010 F0200_r355_c010 F0200_r360_c010 F0200_r385_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</b>	<b><math>\text{sum}(F0200\_r610\_c010, F0200\_r633\_c010, F0200\_r650\_c010) / 1000000</math></b>	<b>F0200_r610_c010 F0200_r633_c010 F0200_r650_c010</b>
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>
Net interest income to operating income	$\text{sum}(F0200\_r010\_c010, -F0200\_r090\_c010) / F0200\_r355\_c010$	F0200_r010_c010 F0200_r090_c010 F0200_r355_c010
Net fee and commission income to operating income	$\text{sum}(F0200\_r200\_c010, -F0200\_r210\_c010) / F0200\_r355\_c010$	F0200_r200_c010 F0200_r210_c010 F0200_r355_c010
Net trading income to operating income	$\text{sum}(F0200\_r280\_c010, F0200\_r285\_c010) / F0200\_r355\_c010$	F0200_r280_c010 F0200_r285_c010 F0200_r355_c010
* Variables introduced as of Q1 2021.		
** Up to the end of the reference period Q4 2020, net other operating income includes net gains or losses on financial assets and liabilities at fair value through profit and loss and net gains or losses from hedge accounting.		
<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)	$\text{sum}(F0200\_r360\_c010, F0200\_r385\_c010, F0200\_r390\_c010) / F0200\_r355\_c010$	F0200_r355_c010 F0200_r360_c010 F0200_r385_c010 F0200_r390_c010

Variable	Formula	ITS data points
Cost of risk (CoR)	-sum(F1201a_r080_c020, F1201a_r080_c040, F1201a_r080_c050, F1201a_r080_c070, F1201a_r080_c090, F1201a_r080_c110, F1201a_r080_c120, F1201a_r080_c125, F1201a_r250_c020, F1201a_r250_c040, F1201a_r250_c050, F1201a_r250_c070, F1201a_r250_c090, F1201a_r250_c110, F1201a_r250_c120, F1201a_r250_c125, F1201a_r430_c020, F1201a_r430_c040, F1201a_r430_c050, F1201a_r430_c070, F1201a_r430_c090, F1201a_r430_c110, F1201a_r430_c120, F1201a_r430_c125, F1200_r400_c020, F1200_r400_c030, F1200_r400_c060, F1200_r400_c080, F1200_r400_c090, F1200_r400_c100, F1200_r490_c020, F1200_r490_c030, F1200_r490_c060, F1200_r520_c020, F1200_r520_c030, F1200_r520_c060) / sum(F04031_r110_c015, F04031_r110_c030, F04031_r110_c040, F04041_r070_c015, F04041_r070_c030, F04041_r070_c040, F0408_r120_c040, F0408_r120_c050, F0409_r070_c010, F0409_r070_c020, F0410_r120_c015, F0410_r120_c020)	F04031_r110_c015 F04031_r110_c030 F04031_r110_c040 F04041_r070_c015 F04041_r070_c030 F04041_r070_c040 F0408_r120_c040 F0408_r120_c050 F0409_r070_c010 F0409_r070_c020 F0410_r120_c015 F0410_r120_c020 F1200_r400_c020 F1200_r400_c030 F1200_r400_c060 F1200_r400_c080 F1200_r400_c090 F1200_r400_c100 F1200_r490_c020 F1200_r490_c030 F1200_r490_c060 F1200_r520_c020 F1200_r520_c030 F1200_r520_c060 F1201a_r080_c020 F1201a_r080_c040 F1201a_r080_c050 F1201a_r080_c070 F1201a_r080_c090 F1201a_r080_c110 F1201a_r080_c120 F1201a_r080_c125 F1201a_r250_c020 F1201a_r250_c040 F1201a_r250_c050 F1201a_r250_c070 F1201a_r250_c090 F1201a_r250_c110 F1201a_r250_c120 F1201a_r250_c125 F1201a_r430_c020 F1201a_r430_c040 F1201a_r430_c050 F1201a_r430_c070 F1201a_r430_c090 F1201a_r430_c110 F1201a_r430_c120 F1201a_r430_c125
<b>T02.03.1/2/3 Composition of assets</b>		
Cash, cash balances at central banks, other demand deposits	F0101_r010_c010 / 1000000000	F0101_r010_c010
Loans and advances	sum(F0101_r090_c010, F0101_r095_c010, F0101_r099_c010, F0101_r130_c010, F0101_r144_c010, F0101_r174_c010, F0101_r178_c010, F0101_r183_c010, F0101_r233_c010, F0101_r237_c010) / 1000000000	F0101_r090_c010 F0101_r095_c010 F0101_r099_c010 F0101_r130_c010 F0101_r144_c010 F0101_r174_c010 F0101_r178_c010 F0101_r183_c010 F0101_r233_c010 F0101_r237_c010
Central banks	sum(F0401_r130_c010, F04021_r120_c010, F04022_r130_c010, F04031_r120_c010, F04041_r080_c010, F0406_r130_c010, F0407_r130_c010, F0408_r130_c010, F0408_r130_c035, F0409_r080_c050, F0410_r130_c010) / 1000000000	F0401_r130_c010 F04021_r120_c010 F04022_r130_c010 F04031_r120_c010 F04041_r080_c010 F0406_r130_c010 F0407_r130_c010 F0408_r130_c010 F0408_r130_c035 F0409_r080_c050 F0410_r130_c010

Variable	Formula	ITS data points
General governments	sum(F0401_r140_c010, F04021_r130_c010, F04022_r140_c010, F04031_r130_c010, F04041_r090_c010, F0406_r140_c010, F0407_r140_c010, F0408_r140_c010, F0408_r140_c035, F0409_r090_c050, F0410_r140_c010) / 1000000000	F0401_r140_c010 F04021_r130_c010 F04022_r140_c010 F04031_r130_c010 F04041_r090_c010 F0406_r140_c010 F0407_r140_c010 F0408_r140_c010 F0408_r140_c035 F0409_r090_c050 F0410_r140_c010
Credit institutions	sum(F0401_r150_c010, F04021_r140_c010, F04022_r150_c010, F04031_r140_c010, F04041_r100_c010, F0406_r150_c010, F0407_r150_c010, F0408_r150_c010, F0408_r150_c035, F0409_r100_c050, F0410_r150_c010) / 1000000000	F0401_r150_c010 F04021_r140_c010 F04022_r150_c010 F04031_r140_c010 F04041_r100_c010 F0406_r150_c010 F0407_r150_c010 F0408_r150_c010 F0408_r150_c035 F0409_r100_c050 F0410_r150_c010
Other financial corporations	sum(F0401_r160_c010, F04021_r150_c010, F04022_r160_c010, F04031_r150_c010, F04041_r110_c010, F0406_r160_c010, F0407_r160_c010, F0408_r160_c010, F0408_r160_c035, F0409_r110_c050, F0410_r160_c010) / 1000000000	F0401_r160_c010 F04021_r150_c010 F04022_r160_c010 F04031_r150_c010 F04041_r110_c010 F0406_r160_c010 F0407_r160_c010 F0408_r160_c010 F0408_r160_c035 F0409_r110_c050 F0410_r160_c010
Non-financial corporations	sum(F0401_r170_c010, F04021_r160_c010, F04022_r170_c010, F04031_r160_c010, F04041_r120_c010, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0408_r170_c035, F0409_r120_c050, F0410_r170_c010) / 1000000000	F0401_r170_c010 F04021_r160_c010 F04022_r170_c010 F04031_r160_c010 F04041_r120_c010 F0406_r170_c010 F0407_r170_c010 F0408_r170_c010 F0408_r170_c035 F0409_r120_c050 F0410_r170_c010
Households	sum(F0401_r180_c010, F04021_r170_c010, F04022_r180_c010, F04031_r170_c010, F04041_r130_c010, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0408_r180_c035, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r180_c010 F04021_r170_c010 F04022_r180_c010 F04031_r170_c010 F04041_r130_c010 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0408_r180_c035 F0409_r130_c050 F0410_r180_c010
Debt securities	sum(F0101_r080_c010, F0101_r094_c010, F0101_r098_c010, F0101_r120_c010, F0101_r143_c010, F0101_r173_c010, F0101_r177_c010, F0101_r182_c010, F0101_r232_c010, F0101_r236_c010) / 1000000000	F0101_r080_c010 F0101_r094_c010 F0101_r098_c010 F0101_r120_c010 F0101_r143_c010 F0101_r173_c010 F0101_r177_c010 F0101_r182_c010 F0101_r232_c010 F0101_r236_c010
Equity instruments	sum(F0101_r070_c010, F0101_r093_c010, F0101_r097_c010, F0101_r110_c010, F0101_r142_c010, F0101_r172_c010, F0101_r176_c010, F0101_r235_c010, F0101_r390_c010) / 1000000000	F0101_r070_c010 F0101_r093_c010 F0101_r097_c010 F0101_r110_c010 F0101_r142_c010 F0101_r172_c010 F0101_r176_c010 F0101_r235_c010 F0101_r390_c010
Derivatives	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
Investments in subsidiaries, joint-ventures and associates	F0101_r260_c010 / 1000000000	F0101_r260_c010
Intangible assets and goodwill	F0101_r300_c010 / 1000000000	F0101_r300_c010

Variable	Formula	ITS data points
Other assets	sum(F0101_r380_c010, -F0101_r010_c010, -F0101_r090_c010, -F0101_r095_c010, -F0101_r099_c010, -F0101_r130_c010, -F0101_r144_c010, -F0101_r174_c010, -F0101_r178_c010, -F0101_r183_c010, -F0101_r233_c010, -F0101_r237_c010, -F0101_r080_c010, -F0101_r094_c010, -F0101_r098_c010, -F0101_r120_c010, -F0101_r143_c010, -F0101_r173_c010, -F0101_r177_c010, -F0101_r182_c010, -F0101_r232_c010, -F0101_r236_c010, -F0101_r070_c010, -F0101_r093_c010, -F0101_r097_c010, -F0101_r110_c010, -F0101_r142_c010, -F0101_r172_c010, -F0101_r176_c010, -F0101_r235_c010, -F0101_r390_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_r097_c010 F0101_r098_c010 F0101_r099_c010 F0101_r110_c010 F0101_r120_c010 F0101_r130_c010 F0101_r142_c010 F0101_r143_c010 F0101_r144_c010 F0101_r172_c010 F0101_r173_c010 F0101_r174_c010 F0101_r176_c010 F0101_r177_c010 F0101_r178_c010 F0101_r182_c010 F0101_r183_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 F0101_r390_c010
<b>Total assets</b>	<b>F0101_r380_c010 / 1000000000</b>	<b>F0101_r380_c010</b>
Share of unencumbered assets	F3201_r010_c060 / sum(F3201_r010_c010, F3201_r010_c060)	F3201_r010_c010 F3201_r010_c060
Share of encumbered assets	F3201_r010_c010 / sum(F3201_r010_c010, F3201_r010_c060)	F3201_r010_c010 F3201_r010_c060
<b>T02.04.1/2/3 Composition of liabilities and equity</b>		
Deposits	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
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
Debt securities issued	sum(F0801a_r360_c010, F0801a_r360_c020, F0801a_r360_c030, F0801a_r360_c034, F0801a_r360_c035) / 1000000000	F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035

Variable	Formula	ITS data points
<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>	sum(F0102_r020_c010, F0102_r062_c010, F0102_r150_c010) / 1000000000	F0102_r020_c010 F0102_r062_c010 F0102_r150_c010
<i>of which: trading</i>	sum(F0102_r020_c010, F0102_r062_c010) / 1000000000	F0102_r020_c010 F0102_r062_c010
<b>Provisions</b>	F0102_r170_c010 / 1000000000	F0102_r170_c010
<b>Other liabilities</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	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>Equity</b>	F0103_r300_c010 / 1000000000	F0103_r300_c010
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>	F0103_r310_c010 / 1000000000	F0103_r310_c010
<b>T02.05.1/2/3 Total exposure to general governments by country of the counterparty</b>		
Total exposure to General governments by country of the	sum(C3300a_r010_c290_XX) / 1000000	C3300a_r010_c290_XX
<b>3. Capital adequacy and leverage</b>		
<b>T03.01.1/2/3 Total capital ratio and its components</b>		
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
<b>T03.02.1/2/3 CET1 ratio band</b>		
CET1 - Ratio	C0100_r020_c010 / C0200_r010_c010	C0100_r020_c010 C0200_r010_c010

Variable	Formula	ITS data points
<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_r250_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_r250_c010 C4700_r260_c010
Assets other than derivatives and securities financing transactions	sum(C4700_r190_c010, C4700_r240_c010, C4700_r250_c010) / 1000000000	C4700_r190_c010 C4700_r240_c010 C4700_r250_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 general interest investments	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>

Variable	Formula	ITS data points
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_r250_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_r250_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 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_r250_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_r250_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 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
<i>of which: exposures to institutions</i>	C0200_r120_c010 / 1000000000	C0200_r120_c010
<i>of which: exposures to corporates</i>	C0200_r130_c010 / 1000000000	C0200_r130_c010
<i>of which: exposures to retail</i>	C0200_r140_c010 / 1000000000	C0200_r140_c010
<i>of which: exposures secured by mortgages on immovable</i>	C0200_r150_c010 / 1000000000	C0200_r150_c010
Internal rating based Approach (IRB)	C0200_r240_c010 / 1000000000	C0200_r240_c010
<i>of which: exposures to institutions</i>	sum(C0200_r270_c010, C0200_r330_c010) / 1000000000	C0200_r270_c010 C0200_r330_c010
<i>of which: exposures to corporates</i>	sum(C0200_r280_c010, C0200_r290_c010, C0200_r300_c010, C0200_r340_c010, C0200_r350_c010, C0200_r360_c010) / 1000000000	C0200_r280_c010 C0200_r290_c010 C0200_r300_c010 C0200_r340_c010 C0200_r350_c010 C0200_r360_c010
<i>of which: exposures to retail</i>	sum(C0200_r390_c010, C0200_r400_c010, C0200_r410_c010) / 1000000000	C0200_r390_c010 C0200_r400_c010 C0200_r410_c010

Variable	Formula	ITS data points
<i>of which: exposures secured by real estate</i>	$\text{sum}(C0200\_r370\_c010, C0200\_r380\_c010) / 1000000000$	C0200_r370_c010 C0200_r380_c010
Risk exposure for contributions to the default fund of a CCP	$C0200\_r460\_c010 / 1000000000$	C0200_r460_c010
Securitisation positions	$C0200\_r470\_c010 / 1000000000$	C0200_r470_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>
<b>Other</b>	<b><math>\text{sum}(C0200\_r630\_c010, C0200\_r680\_c010, C0200\_r690\_c010) / 1000000000</math></b>	<b>C0200_r630_c010 C0200_r680_c010 C0200_r690_c010</b>
<b>Total risk exposure amount</b>	<b>C0200_r010_c010 / 1000000000</b>	<b>C0200_r010_c010</b>
Risk weights of exposures to institutions - Standardised approach (StA)	$C0200\_r120\_c010 / C0700a\_r010\_c200\_007$	C0200_r120_c010 C0700a_r010_c200_007
Risk weights of exposures to corporates - Standardised approach (StA)	$C0200\_r130\_c010 / C0700a\_r010\_c200\_008$	C0200_r130_c010 C0700a_r010_c200_008
Risk weights of exposures to retail - Standardised approach (StA)	$C0200\_r140\_c010 / C0700a\_r010\_c200\_009$	C0200_r140_c010 C0700a_r010_c200_009
Risk weights of exposures secured by mortgages on immovable property - Standardised approach (StA)	$C0200\_r150\_c010 / C0700a\_r010\_c200\_010$	C0200_r150_c010 C0700a_r010_c200_010
Risk weights of exposures to institutions - Internal ratings based approach (IRB)	$\text{sum}(C0200\_r270\_c010, C0200\_r330\_c010) / \text{sum}(C0801a\_r010\_c110\_005, C0801a\_r010\_c110\_006)$	C0200_r270_c010 C0200_r330_c010 C0801a_r010_c110_005 C0801a_r010_c110_006
Risk weights of exposures to corporates - Internal ratings based approach (IRB)	$\text{sum}(C0200\_r280\_c010, C0200\_r290\_c010, C0200\_r300\_c010, C0200\_r340\_c010, C0200\_r350\_c010, C0200\_r360\_c010) / \text{sum}(C0801a\_r010\_c110\_007, C0801a\_r010\_c110\_008, C0801a\_r010\_c110\_009, C0801a\_r010\_c110\_010, C0801a\_r010\_c110\_011, C0801a\_r010\_c110\_012)$	C0200_r280_c010 C0200_r290_c010 C0200_r300_c010 C0200_r340_c010 C0200_r350_c010 C0200_r360_c010 C0801a_r010_c110_007 C0801a_r010_c110_008 C0801a_r010_c110_009 C0801a_r010_c110_010 C0801a_r010_c110_011 C0801a_r010_c110_012
Risk weights of exposures to retail - Internal ratings based approach (IRB)	$\text{sum}(C0200\_r390\_c010, C0200\_r400\_c010, C0200\_r410\_c010) / \text{sum}(C0801a\_r010\_c110\_015, C0801a\_r010\_c110\_016, C0801a\_r010\_c110\_017)$	C0200_r390_c010 C0200_r400_c010 C0200_r410_c010 C0801a_r010_c110_015 C0801a_r010_c110_016 C0801a_r010_c110_017
Risk weights of exposures to retail secured by real estate - Internal ratings based approach (IRB)	$\text{sum}(C0200\_r370\_c010, C0200\_r380\_c010) / \text{sum}(C0801a\_r010\_c110\_013, C0801a\_r010\_c110\_014)$	C0200_r370_c010 C0200_r380_c010 C0801a_r010_c110_013 C0801a_r010_c110_014
<b>T03.06 IRB credit risk parameters by residence of the obligor</b>		
PD assigned to the obligor grade or pool - Institutions	$\text{sum}(C0902\_r020\_c010\_XX * C0902\_r020\_c080\_XX, - C0902\_r020\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r020\_c010\_XX, - C0902\_r020\_c030\_XX))$	C0902_r020_c010_XX C0902_r020_c030_XX C0902_r020_c080_XX
PD assigned to the obligor grade or pool - Corporates	$\text{sum}(C0902\_r030\_c010\_XX * C0902\_r030\_c080\_XX, - C0902\_r030\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r030\_c010\_XX, - C0902\_r030\_c030\_XX))$	C0902_r030_c010_XX C0902_r030_c030_XX C0902_r030_c080_XX
<i>of which: SME</i>	$\text{sum}(C0902\_r050\_c010\_XX * C0902\_r050\_c080\_XX, - C0902\_r050\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r050\_c010\_XX, - C0902\_r050\_c030\_XX))$	C0902_r050_c010_XX C0902_r050_c030_XX C0902_r050_c080_XX
PD assigned to the obligor grade or pool - Retail	$\text{sum}(C0902\_r060\_c010\_XX * C0902\_r060\_c080\_XX, - C0902\_r060\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r060\_c010\_XX, - C0902\_r060\_c030\_XX))$	C0902_r060_c010_XX C0902_r060_c030_XX C0902_r060_c080_XX
PD assigned to the obligor grade or pool - Retail - Secured by immovable property - Non-SME	$\text{sum}(C0902\_r090\_c010\_XX * C0902\_r090\_c080\_XX, - C0902\_r090\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r090\_c010\_XX, - C0902\_r090\_c030\_XX))$	C0902_r090_c010_XX C0902_r090_c030_XX C0902_r090_c080_XX
PD assigned to the obligor grade or pool - Qualifying Revolving	$\text{sum}(C0902\_r100\_c010\_XX * C0902\_r100\_c080\_XX, - C0902\_r100\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r100\_c010\_XX, - C0902\_r100\_c030\_XX))$	C0902_r100_c010_XX C0902_r100_c030_XX C0902_r100_c080_XX
PD assigned to the obligor grade or pool - Other Retail	$\text{sum}(C0902\_r110\_c010\_XX * C0902\_r110\_c080\_XX, - C0902\_r110\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r110\_c010\_XX, - C0902\_r110\_c030\_XX))$	C0902_r110_c010_XX C0902_r110_c030_XX C0902_r110_c080_XX
Exposure weighted average LGD - Institutions	$C0902\_r020\_c090\_XX * \text{sum}(C0902\_r020\_c010\_XX, - C0902\_r020\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r020\_c010\_XX, - C0902\_r020\_c030\_XX))$	C0902_r020_c010_XX C0902_r020_c030_XX C0902_r020_c090_XX
Exposure weighted average LGD - Corporates	$C0902\_r030\_c090\_XX * \text{sum}(C0902\_r030\_c010\_XX, - C0902\_r030\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r030\_c010\_XX, - C0902\_r030\_c030\_XX))$	C0902_r030_c010_XX C0902_r030_c030_XX C0902_r030_c090_XX
<i>of which: SME</i>	$C0902\_r050\_c090\_XX * \text{sum}(C0902\_r050\_c010\_XX, - C0902\_r050\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r050\_c010\_XX, - C0902\_r050\_c030\_XX))$	C0902_r050_c010_XX C0902_r050_c030_XX C0902_r050_c090_XX



Variable	Formula	ITS data points
Exposure weighted average LGD - Retail	$C0902\_r060\_c090\_XX * \text{sum}(C0902\_r060\_c010\_XX, - C0902\_r060\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r060\_c010\_XX, - C0902\_r060\_c030\_XX))$	C0902_r060_c010_XX C0902_r060_c030_XX C0902_r060_c090_XX
Exposure weighted average LGD - Retail - Secured by immovable property - Non-SME	$C0902\_r090\_c090\_XX * \text{sum}(C0902\_r090\_c010\_XX, - C0902\_r090\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r090\_c010\_XX, - C0902\_r090\_c030\_XX))$	C0902_r090_c010_XX C0902_r090_c030_XX C0902_r090_c090_XX
Exposure weighted average LGD - Qualifying Revolving	$C0902\_r100\_c090\_XX * \text{sum}(C0902\_r100\_c010\_XX, - C0902\_r100\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r100\_c010\_XX, - C0902\_r100\_c030\_XX))$	C0902_r100_c010_XX C0902_r100_c030_XX C0902_r100_c090_XX
Exposure weighted average LGD - Other Retail	$C0902\_r110\_c090\_XX * \text{sum}(C0902\_r110\_c010\_XX, - C0902\_r110\_c030\_XX) / \text{sum}(\text{sum}(C0902\_r110\_c010\_XX, - C0902\_r110\_c030\_XX))$	C0902_r110_c010_XX C0902_r110_c030_XX C0902_r110_c090_XX
Exposure value - Institutions	$C0902\_r020\_c105\_XX / 1000000000$	C0902_r020_c105_XX
Exposure value - Corporates	$C0902\_r030\_c105\_XX / 1000000000$	C0902_r030_c105_XX
of which: SME	$C0902\_r050\_c105\_XX / 1000000000$	C0902_r050_c105_XX
Exposure value - Retail	$C0902\_r060\_c105\_XX / 1000000000$	C0902_r060_c105_XX
Exposure value - Retail - Secured by immovable property - Non-SME	$C0902\_r090\_c105\_XX / 1000000000$	C0902_r090_c105_XX
Exposure value - Qualifying Revolving	$C0902\_r100\_c105\_XX / 1000000000$	C0902_r100_c105_XX
Exposure value - Other Retail	$C0902\_r110\_c105\_XX / 1000000000$	C0902_r110_c105_XX
Risk weight - Institutions	$C0902\_r020\_c125\_XX / C0902\_r020\_c105\_XX$	C0902_r020_c105_XX C0902_r020_c125_XX
Risk weight - Corporates	$C0902\_r030\_c125\_XX / C0902\_r030\_c105\_XX$	C0902_r030_c105_XX C0902_r030_c125_XX
of which: SME	$C0902\_r050\_c125\_XX / C0902\_r050\_c105\_XX$	C0902_r050_c105_XX C0902_r050_c125_XX
Risk weight - Retail	$C0902\_r060\_c125\_XX / C0902\_r060\_c105\_XX$	C0902_r060_c105_XX C0902_r060_c125_XX
Risk weight - Retail - Secured by immovable property - Non-SME	$C0902\_r090\_c125\_XX / C0902\_r090\_c105\_XX$	C0902_r090_c105_XX C0902_r090_c125_XX
Risk weight - Qualifying Revolving	$C0902\_r100\_c125\_XX / C0902\_r100\_c105\_XX$	C0902_r100_c105_XX C0902_r100_c125_XX
Risk weight - Other Retail	$C0902\_r110\_c125\_XX / C0902\_r110\_c105\_XX$	C0902_r110_c105_XX C0902_r110_c125_XX

#### 4. Asset quality

##### T04.01 Asset quality: performing and non-performing exposures by instrument and counterparty

Performing exposures: Cash balances at central banks and other demand deposits - Amount	$\text{sum}(F1800a\_r005\_c020) / 1000000000$	F1800a_r005_c020
Performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-\text{sum}(F1800b\_r005\_c140) / \text{sum}(F1800a\_r005\_c020)$	F1800a_r005_c020 F1800b_r005_c140
Performing exposures: Loans and advances - Amount	$\text{sum}(F1800a\_r070\_c020, F1800a\_r191\_c020, F1800a\_r221\_c020) / 1000000000$	F1800a_r070_c020 F1800a_r191_c020 F1800a_r221_c020
Performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(F1800b\_r070\_c140, F1800b\_r191\_c140) / \text{sum}(F1800a\_r070\_c020, F1800a\_r191\_c020, F1800a\_r221\_c020)$	F1800a_r070_c020 F1800a_r191_c020 F1800a_r221_c020 F1800b_r070_c140 F1800b_r191_c140
Performing exposures: Central banks - Amount	$\text{sum}(F1800a\_r080\_c020, F1800a\_r192\_c020, F1800a\_r222\_c020) / 1000000000$	F1800a_r080_c020 F1800a_r192_c020 F1800a_r222_c020
Performing exposures: Central banks - Coverage ratio	$-\text{sum}(F1800b\_r080\_c140, F1800b\_r192\_c140) / \text{sum}(F1800a\_r080\_c020, F1800a\_r192\_c020, F1800a\_r222\_c020)$	F1800a_r080_c020 F1800a_r192_c020 F1800a_r222_c020 F1800b_r080_c140 F1800b_r192_c140
Performing exposures: General governments - Amount	$\text{sum}(F1800a\_r090\_c020, F1800a\_r193\_c020, F1800a\_r223\_c020) / 1000000000$	F1800a_r090_c020 F1800a_r193_c020 F1800a_r223_c020
Performing exposures: General governments - Coverage ratio	$-\text{sum}(F1800b\_r090\_c140, F1800b\_r193\_c140) / \text{sum}(F1800a\_r090\_c020, F1800a\_r193\_c020, F1800a\_r223\_c020)$	F1800a_r090_c020 F1800a_r193_c020 F1800a_r223_c020 F1800b_r090_c140 F1800b_r193_c140
Performing exposures: Credit institutions - Amount	$\text{sum}(F1800a\_r100\_c020, F1800a\_r194\_c020, F1800a\_r224\_c020) / 1000000000$	F1800a_r100_c020 F1800a_r194_c020 F1800a_r224_c020
Performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(F1800b\_r100\_c140, F1800b\_r194\_c140) / \text{sum}(F1800a\_r100\_c020, F1800a\_r194\_c020, F1800a\_r224\_c020)$	F1800a_r100_c020 F1800a_r194_c020 F1800a_r224_c020 F1800b_r100_c140 F1800b_r194_c140
Performing exposures: Other financial corporations - Amount	$\text{sum}(F1800a\_r110\_c020, F1800a\_r195\_c020, F1800a\_r225\_c020) / 1000000000$	F1800a_r110_c020 F1800a_r195_c020 F1800a_r225_c020
Performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(F1800b\_r110\_c140, F1800b\_r195\_c140) / \text{sum}(F1800a\_r110\_c020, F1800a\_r195\_c020, F1800a\_r225\_c020)$	F1800a_r110_c020 F1800a_r195_c020 F1800a_r225_c020 F1800b_r110_c140 F1800b_r195_c140
Performing exposures: Non-financial corporations - Amount	$\text{sum}(F1800a\_r120\_c020, F1800a\_r196\_c020, F1800a\_r226\_c020) / 1000000000$	F1800a_r120_c020 F1800a_r196_c020 F1800a_r226_c020

Variable	Formula	ITS data points
Performing exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b\_r120\_c140}, \text{F1800b\_r196\_c140}) / \text{sum}(\text{F1800a\_r120\_c020}, \text{F1800a\_r196\_c020}, \text{F1800a\_r226\_c020})$	F1800a_r120_c020 F1800a_r196_c020 F1800a_r226_c020 F1800b_r120_c140 F1800b_r196_c140
Performing exposures: Households - Amount	$\text{sum}(\text{F1800a\_r150\_c020}, \text{F1800a\_r197\_c020}, \text{F1800a\_r227\_c020}) / 1000000000$	F1800a_r150_c020 F1800a_r197_c020 F1800a_r227_c020
Performing exposures: Households - Coverage ratio	$-\text{sum}(\text{F1800b\_r150\_c140}, \text{F1800b\_r197\_c140}) / \text{sum}(\text{F1800a\_r150\_c020}, \text{F1800a\_r197\_c020}, \text{F1800a\_r227\_c020})$	F1800a_r150_c020 F1800a_r197_c020 F1800a_r227_c020 F1800b_r150_c140 F1800b_r197_c140
Performing exposures: Debt securities - Amount	$\text{sum}(\text{F1800a\_r010\_c020}, \text{F1800a\_r181\_c020}, \text{F1800a\_r211\_c020}) / 1000000000$	F1800a_r010_c020 F1800a_r181_c020 F1800a_r211_c020
Performing exposures: Debt securities - Coverage ratio	$-\text{sum}(\text{F1800b\_r010\_c140}, \text{F1800b\_r181\_c140}) / \text{sum}(\text{F1800a\_r010\_c020}, \text{F1800a\_r181\_c020}, \text{F1800a\_r211\_c020})$	F1800a_r010_c020 F1800a_r181_c020 F1800a_r211_c020 F1800b_r010_c140 F1800b_r181_c140
Performing exposures: Other - Amount	$\text{F1800a\_r335\_c020} / 1000000000$	F1800a_r335_c020
Performing exposures: Other - Coverage ratio	$-\text{F1800b\_r335\_c140} / \text{F1800a\_r335\_c020}$	F1800a_r335_c020 F1800b_r335_c140
Performing exposures: Off-balance sheet exposures - Amount	$\text{F1800e\_r550\_c020} / 1000000000$	F1800e_r550_c020
Performing exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1800b\_r550\_c140} / \text{F1800e\_r550\_c020}$	F1800b_r550_c140 F1800e_r550_c020
Performing exposures: Total - Amount	$\text{sum}(\text{F1800a\_r180\_c020}, \text{F1800a\_r201\_c020}, \text{F1800a\_r231\_c020}, \text{F1800a\_r335\_c020}, \text{F1800e\_r550\_c020}) / 1000000000$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800e_r550_c020
Performing exposures: Total - Coverage ratio	$-\text{sum}(\text{F1800b\_r180\_c140}, \text{F1800b\_r201\_c140}, \text{F1800b\_r335\_c140}, \text{F1800b\_r550\_c140}) / \text{sum}(\text{F1800a\_r180\_c020}, \text{F1800a\_r201\_c020}, \text{F1800a\_r231\_c020}, \text{F1800a\_r335\_c020}, \text{F1800e\_r550\_c020})$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800b_r180_c140 F1800b_r201_c140 F1800b_r335_c140 F1800b_r550_c140 F1800e_r550_c020
Non-performing exposures: Cash balances at central banks and other demand deposits - Amount	$\text{sum}(\text{F1800a\_r005\_c060}) / 1000000000$	F1800a_r005_c060
Non-performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-\text{sum}(\text{F1800b\_r005\_c150}) / \text{sum}(\text{F1800a\_r005\_c060})$	F1800a_r005_c060 F1800b_r005_c150
Non-performing exposures: Loans and advances - Amount	$\text{sum}(\text{F1800a\_r070\_c060}, \text{F1800a\_r191\_c060}, \text{F1800a\_r221\_c060}) / 1000000000$	F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060
Non-performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(\text{F1800b\_r070\_c150}, \text{F1800b\_r191\_c150}, \text{F1800b\_r221\_c150}) / \text{sum}(\text{F1800a\_r070\_c060}, \text{F1800a\_r191\_c060}, \text{F1800a\_r221\_c060})$	F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060 F1800b_r070_c150 F1800b_r191_c150 F1800b_r221_c150
Non-performing exposures: Central banks - Amount	$\text{sum}(\text{F1800a\_r080\_c060}, \text{F1800a\_r192\_c060}, \text{F1800a\_r222\_c060}) / 1000000000$	F1800a_r080_c060 F1800a_r192_c060 F1800a_r222_c060
Non-performing exposures: Central banks - Coverage ratio	$-\text{sum}(\text{F1800b\_r080\_c150}, \text{F1800b\_r192\_c150}, \text{F1800b\_r222\_c150}) / \text{sum}(\text{F1800a\_r080\_c060}, \text{F1800a\_r192\_c060}, \text{F1800a\_r222\_c060})$	F1800a_r080_c060 F1800a_r192_c060 F1800a_r222_c060 F1800b_r080_c150 F1800b_r192_c150 F1800b_r222_c150
Non-performing exposures: General governments - Amount	$\text{sum}(\text{F1800a\_r090\_c060}, \text{F1800a\_r193\_c060}, \text{F1800a\_r223\_c060}) / 1000000000$	F1800a_r090_c060 F1800a_r193_c060 F1800a_r223_c060
Non-performing exposures: General governments - Coverage ratio	$-\text{sum}(\text{F1800b\_r090\_c150}, \text{F1800b\_r193\_c150}, \text{F1800b\_r223\_c150}) / \text{sum}(\text{F1800a\_r090\_c060}, \text{F1800a\_r193\_c060}, \text{F1800a\_r223\_c060})$	F1800a_r090_c060 F1800a_r193_c060 F1800a_r223_c060 F1800b_r090_c150 F1800b_r193_c150 F1800b_r223_c150
Non-performing exposures: Credit institutions - Amount	$\text{sum}(\text{F1800a\_r100\_c060}, \text{F1800a\_r194\_c060}, \text{F1800a\_r224\_c060}) / 1000000000$	F1800a_r100_c060 F1800a_r194_c060 F1800a_r224_c060

Variable	Formula	ITS data points
Non-performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(\text{F1800b\_r100\_c150}, \text{F1800b\_r194\_c150}, \text{F1800b\_r224\_c150}) / \text{sum}(\text{F1800a\_r100\_c060}, \text{F1800a\_r194\_c060}, \text{F1800a\_r224\_c060})$	F1800a_r100_c060 F1800a_r194_c060 F1800a_r224_c060 F1800b_r100_c150 F1800b_r194_c150 F1800b_r224_c150
Non-performing exposures: Other financial corporations - Amount	$\text{sum}(\text{F1800a\_r110\_c060}, \text{F1800a\_r195\_c060}, \text{F1800a\_r225\_c060}) / 1000000000$	F1800a_r110_c060 F1800a_r195_c060 F1800a_r225_c060
Non-performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b\_r110\_c150}, \text{F1800b\_r195\_c150}, \text{F1800b\_r225\_c150}) / \text{sum}(\text{F1800a\_r110\_c060}, \text{F1800a\_r195\_c060}, \text{F1800a\_r225\_c060})$	F1800a_r110_c060 F1800a_r195_c060 F1800a_r225_c060 F1800b_r110_c150 F1800b_r195_c150 F1800b_r225_c150
Non-performing exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1800a\_r120\_c060}, \text{F1800a\_r196\_c060}, \text{F1800a\_r226\_c060}) / 1000000000$	F1800a_r120_c060 F1800a_r196_c060 F1800a_r226_c060
Non-performing exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b\_r120\_c150}, \text{F1800b\_r196\_c150}, \text{F1800b\_r226\_c150}) / \text{sum}(\text{F1800a\_r120\_c060}, \text{F1800a\_r196\_c060}, \text{F1800a\_r226\_c060})$	F1800a_r120_c060 F1800a_r196_c060 F1800a_r226_c060 F1800b_r120_c150 F1800b_r196_c150 F1800b_r226_c150
Non-performing exposures: Households - Amount	$\text{sum}(\text{F1800a\_r150\_c060}, \text{F1800a\_r197\_c060}, \text{F1800a\_r227\_c060}) / 1000000000$	F1800a_r150_c060 F1800a_r197_c060 F1800a_r227_c060
Non-performing exposures: Households - Coverage ratio	$-\text{sum}(\text{F1800b\_r150\_c150}, \text{F1800b\_r197\_c150}, \text{F1800b\_r227\_c150}) / \text{sum}(\text{F1800a\_r150\_c060}, \text{F1800a\_r197\_c060}, \text{F1800a\_r227\_c060})$	F1800a_r150_c060 F1800a_r197_c060 F1800a_r227_c060 F1800b_r150_c150 F1800b_r197_c150 F1800b_r227_c150
Non-performing exposures: Debt securities - Amount	$\text{sum}(\text{F1800a\_r010\_c060}, \text{F1800a\_r181\_c060}, \text{F1800a\_r211\_c060}) / 1000000000$	F1800a_r010_c060 F1800a_r181_c060 F1800a_r211_c060
Non-performing exposures: Debt securities - Coverage ratio	$-\text{sum}(\text{F1800b\_r010\_c150}, \text{F1800b\_r181\_c150}, \text{F1800b\_r211\_c150}) / \text{sum}(\text{F1800a\_r010\_c060}, \text{F1800a\_r181\_c060}, \text{F1800a\_r211\_c060})$	F1800a_r010_c060 F1800a_r181_c060 F1800a_r211_c060 F1800b_r010_c150 F1800b_r181_c150 F1800b_r211_c150
Non-Performing exposures: Other - Amount	$\text{F1800a\_r335\_c060} / 1000000000$	F1800a_r335_c060
Non-Performing exposures: Other - Coverage ratio	$-\text{F1800b\_r335\_c150} / \text{F1800a\_r335\_c060}$	F1800a_r335_c060 F1800b_r335_c150
Non-performing exposures: Off-balance sheet exposures - Amount	$\text{F1800e\_r550\_c060} / 1000000000$	F1800e_r550_c060
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1800b\_r550\_c150} / \text{F1800e\_r550\_c060}$	F1800b_r550_c150 F1800e_r550_c060
Non-performing exposures: Total - Amount	$\text{sum}(\text{F1800a\_r180\_c060}, \text{F1800a\_r201\_c060}, \text{F1800a\_r231\_c060}, \text{F1800a\_r335\_c060}, \text{F1800e\_r550\_c060}) / 1000000000$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800e_r550_c060
Non-performing exposures: Total - Coverage ratio	$-\text{sum}(\text{F1800b\_r180\_c150}, \text{F1800b\_r201\_c150}, \text{F1800b\_r231\_c150}, \text{F1800b\_r335\_c150}, \text{F1800b\_r550\_c150}) / \text{sum}(\text{F1800a\_r180\_c060}, \text{F1800a\_r201\_c060}, \text{F1800a\_r231\_c060}, \text{F1800a\_r335\_c060}, \text{F1800e\_r550\_c060})$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800b_r180_c150 F1800b_r201_c150 F1800b_r231_c150 F1800b_r335_c150 F1800b_r550_c150 F1800e_r550_c060
<b>T04.02.1/2/3 Asset quality: non-performing loans and advances</b>		
Loans and advances	$\text{sum}(\text{F1800a\_r005\_c010}, \text{F1800a\_r070\_c010}, \text{F1800a\_r191\_c010}, \text{F1800a\_r221\_c010}) / 1000000000$	F1800a_r005_c010 F1800a_r070_c010 F1800a_r191_c010 F1800a_r221_c010
Non-performing loans and advances	$\text{sum}(\text{F1800a\_r005\_c060}, \text{F1800a\_r070\_c060}, \text{F1800a\_r191\_c060}, \text{F1800a\_r221\_c060}) / 1000000000$	F1800a_r005_c060 F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060
Non-performing loans ratio	$\text{sum}(\text{F1800a\_r005\_c060}, \text{F1800a\_r070\_c060}, \text{F1800a\_r191\_c060}, \text{F1800a\_r221\_c060}) / \text{sum}(\text{F1800a\_r005\_c010}, \text{F1800a\_r070\_c010}, \text{F1800a\_r191\_c010}, \text{F1800a\_r221\_c010})$	F1800a_r005_c010 F1800a_r005_c060 F1800a_r070_c010 F1800a_r070_c060 F1800a_r191_c010 F1800a_r191_c060 F1800a_r221_c010 F1800a_r221_c060

Variable	Formula	ITS data points
<b>T04.03.1 Asset quality: forbearance by instrument and counterparty</b>		
Performing forborne exposures: Cash balances at central banks and other demand deposits - Amount	$\text{sum}(F1900a\_r005\_c020) / 1000000000$	F1900a_r005_c020
Performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-\text{sum}(F1900b\_r005\_c130) / \text{sum}(F1900a\_r005\_c020)$	F1900a_r005_c020 F1900b_r005_c130
Performing forborne exposures: Loans and advances - Amount	$\text{sum}(F1900a\_r070\_c020, F1900a\_r191\_c020, F1900a\_r221\_c020) / 1000000000$	F1900a_r070_c020 F1900a_r191_c020 F1900a_r221_c020
Performing forborne exposures: Loans and advances - Coverage ratio	$-\text{sum}(F1900b\_r070\_c130, F1900b\_r191\_c130) / \text{SUM}(F1900a\_r070\_c020, F1900a\_r191\_c020, F1900a\_r221\_c020)$	F1900a_r070_c020 F1900a_r191_c020 F1900a_r221_c020 F1900b_r070_c130 F1900b_r191_c130
Performing forborne exposures: Central banks - Amount	$\text{sum}(F1900a\_r080\_c020, F1900a\_r192\_c020, F1900a\_r222\_c020) / 1000000000$	F1900a_r080_c020 F1900a_r192_c020 F1900a_r222_c020
Performing forborne exposures: Central banks - Coverage ratio	$-\text{sum}(F1900b\_r080\_c130, F1900b\_r192\_c130) / \text{sum}(F1900a\_r080\_c020, F1900a\_r192\_c020, F1900a\_r222\_c020)$	F1900a_r080_c020 F1900a_r192_c020 F1900a_r222_c020 F1900b_r080_c130 F1900b_r192_c130
Performing forborne exposures: General governments - Amount	$\text{sum}(F1900a\_r090\_c020, F1900a\_r193\_c020, F1900a\_r223\_c020) / 1000000000$	F1900a_r090_c020 F1900a_r193_c020 F1900a_r223_c020
Performing forborne exposures: General governments - Coverage ratio	$-\text{sum}(F1900b\_r090\_c130, F1900b\_r193\_c130) / \text{sum}(F1900a\_r090\_c020, F1900a\_r193\_c020, F1900a\_r223\_c020)$	F1900a_r090_c020 F1900a_r193_c020 F1900a_r223_c020 F1900b_r090_c130 F1900b_r193_c130
Performing forborne exposures: Credit institutions - Amount	$\text{sum}(F1900a\_r100\_c020, F1900a\_r194\_c020, F1900a\_r224\_c020) / 1000000000$	F1900a_r100_c020 F1900a_r194_c020 F1900a_r224_c020
Performing forborne exposures: Credit institutions - Coverage ratio	$-\text{sum}(F1900b\_r100\_c130, F1900b\_r194\_c130) / \text{sum}(F1900a\_r100\_c020, F1900a\_r194\_c020, F1900a\_r224\_c020)$	F1900a_r100_c020 F1900a_r194_c020 F1900a_r224_c020 F1900b_r100_c130 F1900b_r194_c130
Performing forborne exposures: Other financial corporations - Amount	$\text{sum}(F1900a\_r110\_c020, F1900a\_r195\_c020, F1900a\_r225\_c020) / 1000000000$	F1900a_r110_c020 F1900a_r195_c020 F1900a_r225_c020
Performing forborne exposures: Other financial corporations - Coverage ratio	$-\text{sum}(F1900b\_r110\_c130, F1900b\_r195\_c130) / \text{sum}(F1900a\_r110\_c020, F1900a\_r195\_c020, F1900a\_r225\_c020)$	F1900a_r110_c020 F1900a_r195_c020 F1900a_r225_c020 F1900b_r110_c130 F1900b_r195_c130
Performing forborne exposures: Non-financial corporations - Amount	$\text{sum}(F1900a\_r120\_c020, F1900a\_r196\_c020, F1900a\_r226\_c020) / 1000000000$	F1900a_r120_c020 F1900a_r196_c020 F1900a_r226_c020
Performing forborne exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(F1900b\_r120\_c130, F1900b\_r196\_c130) / \text{sum}(F1900a\_r120\_c020, F1900a\_r196\_c020, F1900a\_r226\_c020)$	F1900a_r120_c020 F1900a_r196_c020 F1900a_r226_c020 F1900b_r120_c130 F1900b_r196_c130
Performing forborne exposures: Households - Amount	$\text{sum}(F1900a\_r150\_c020, F1900a\_r197\_c020, F1900a\_r227\_c020) / 1000000000$	F1900a_r150_c020 F1900a_r197_c020 F1900a_r227_c020
Performing forborne exposures: Households - Coverage ratio	$-\text{sum}(F1900b\_r150\_c130, F1900b\_r197\_c130) / \text{sum}(F1900a\_r150\_c020, F1900a\_r197\_c020, F1900a\_r227\_c020)$	F1900a_r150_c020 F1900a_r197_c020 F1900a_r227_c020 F1900b_r150_c130 F1900b_r197_c130
Performing forborne exposures: Debt securities - Amount	$\text{sum}(F1900a\_r010\_c020, F1900a\_r181\_c020, F1900a\_r211\_c020) / 1000000000$	F1900a_r010_c020 F1900a_r181_c020 F1900a_r211_c020
Performing forborne exposures: Debt securities - Coverage Ratio	$-\text{sum}(F1900b\_r010\_c130, F1900b\_r181\_c130) / \text{sum}(F1900a\_r010\_c020, F1900a\_r181\_c020, F1900a\_r211\_c020)$	F1900a_r010_c020 F1900a_r181_c020 F1900a_r211_c020 F1900b_r010_c130 F1900b_r181_c130
Performing forborne exposures: Other - Amount	$F1900a\_r335\_c020 / 1000000000$	F1900a_r335_c020
Performing forborne exposures: Other - Coverage Ratio	$-F1900b\_r335\_c130 / F1900a\_r335\_c020$	F1900a_r335_c020 F1900b_r335_c130
Performing forborne exposures: Off-balance sheet exposures - Amount	$F1900d\_r340\_c020 / 1000000000$	F1900d_r340_c020
Performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$F1900b\_r340\_c130 / F1900d\_r340\_c020$	F1900b_r340_c130 F1900d_r340_c020
Performing forborne exposures: Total - Amount	$\text{sum}(F1900a\_r180\_c020, F1900a\_r201\_c020, F1900a\_r231\_c020, F1900a\_r335\_c020, F1900d\_r340\_c020) / 1000000000$	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900d_r340_c020

Variable	Formula	ITS data points
Performing forborne exposures: Total - Coverage ratio	$-\text{sum}(\text{F1900b\_r180\_c130}, \text{F1900b\_r201\_c130}, \text{F1900b\_r335\_c130}, -\text{F1900b\_r340\_c130}) / \text{sum}(\text{F1900a\_r180\_c020}, \text{F1900a\_r201\_c020}, \text{F1900a\_r231\_c020}, \text{F1900a\_r335\_c020}, \text{F1900d\_r340\_c020})$	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900b_r180_c130 F1900b_r201_c130 F1900b_r335_c130 F1900b_r340_c130 F1900d_r340_c020
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Amount	$\text{sum}(\text{F1900a\_r005\_c060}) / 1000000000$	F1900a_r005_c060
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-\text{sum}(\text{F1900b\_r005\_c140}) / \text{sum}(\text{F1900a\_r005\_c060})$	F1900a_r005_c060 F1900b_r005_c140
Non-performing forborne exposures: Loans and advances - Amount	$\text{sum}(\text{F1900a\_r070\_c060}, \text{F1900a\_r191\_c060}, \text{F1900a\_r221\_c060}) / 1000000000$	F1900a_r070_c060 F1900a_r191_c060 F1900a_r221_c060
Non-performing forborne exposures: Loans and advances - Coverage ratio	$-\text{sum}(\text{F1900b\_r070\_c140}, \text{F1900b\_r191\_c140}, \text{F1900b\_r221\_c140}) / \text{sum}(\text{F1900a\_r070\_c060}, \text{F1900a\_r191\_c060}, \text{F1900a\_r221\_c060})$	F1900a_r070_c060 F1900a_r191_c060 F1900a_r221_c060 F1900b_r070_c140 F1900b_r191_c140 F1900b_r221_c140
Non-performing forborne exposures: Central banks - Amount	$\text{sum}(\text{F1900a\_r080\_c060}, \text{F1900a\_r192\_c060}, \text{F1900a\_r222\_c060}) / 1000000000$	F1900a_r080_c060 F1900a_r192_c060 F1900a_r222_c060
Non-performing forborne exposures: Central banks - Coverage ratio	$-\text{sum}(\text{F1900b\_r080\_c140}, \text{F1900b\_r192\_c140}, \text{F1900b\_r222\_c140}) / \text{sum}(\text{F1900a\_r080\_c060}, \text{F1900a\_r192\_c060}, \text{F1900a\_r222\_c060})$	F1900a_r080_c060 F1900a_r192_c060 F1900a_r222_c060 F1900b_r080_c140 F1900b_r192_c140 F1900b_r222_c140
Non-performing forborne exposures: General governments - Amount	$\text{sum}(\text{F1900a\_r090\_c060}, \text{F1900a\_r193\_c060}, \text{F1900a\_r223\_c060}) / 1000000000$	F1900a_r090_c060 F1900a_r193_c060 F1900a_r223_c060
Non-performing forborne exposures: General governments - Coverage ratio	$-\text{sum}(\text{F1900b\_r090\_c140}, \text{F1900b\_r193\_c140}, \text{F1900b\_r223\_c140}) / \text{sum}(\text{F1900a\_r090\_c060}, \text{F1900a\_r193\_c060}, \text{F1900a\_r223\_c060})$	F1900a_r090_c060 F1900a_r193_c060 F1900a_r223_c060 F1900b_r090_c140 F1900b_r193_c140 F1900b_r223_c140
Non-performing forborne exposures: Credit institutions - Amount	$\text{sum}(\text{F1900a\_r100\_c060}, \text{F1900a\_r194\_c060}, \text{F1900a\_r224\_c060}) / 1000000000$	F1900a_r100_c060 F1900a_r194_c060 F1900a_r224_c060
Non-performing forborne exposures: Credit institutions - Coverage ratio	$-\text{sum}(\text{F1900b\_r100\_c140}, \text{F1900b\_r194\_c140}, \text{F1900b\_r224\_c140}) / \text{sum}(\text{F1900a\_r100\_c060}, \text{F1900a\_r194\_c060}, \text{F1900a\_r224\_c060})$	F1900a_r100_c060 F1900a_r194_c060 F1900a_r224_c060 F1900b_r100_c140 F1900b_r194_c140 F1900b_r224_c140
Non-performing forborne exposures: Other financial corporations - Amount	$\text{sum}(\text{F1900a\_r110\_c060}, \text{F1900a\_r195\_c060}, \text{F1900a\_r225\_c060}) / 1000000000$	F1900a_r110_c060 F1900a_r195_c060 F1900a_r225_c060
Non-performing forborne exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b\_r110\_c140}, \text{F1900b\_r195\_c140}, \text{F1900b\_r225\_c140}) / \text{sum}(\text{F1900a\_r110\_c060}, \text{F1900a\_r195\_c060}, \text{F1900a\_r225\_c060})$	F1900a_r110_c060 F1900a_r195_c060 F1900a_r225_c060 F1900b_r110_c140 F1900b_r195_c140 F1900b_r225_c140
Non-performing forborne exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1900a\_r120\_c060}, \text{F1900a\_r196\_c060}, \text{F1900a\_r226\_c060}) / 1000000000$	F1900a_r120_c060 F1900a_r196_c060 F1900a_r226_c060
Non-performing forborne exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b\_r120\_c140}, \text{F1900b\_r196\_c140}, \text{F1900b\_r226\_c140}) / \text{sum}(\text{F1900a\_r120\_c060}, \text{F1900a\_r196\_c060}, \text{F1900a\_r226\_c060})$	F1900a_r120_c060 F1900a_r196_c060 F1900a_r226_c060 F1900b_r120_c140 F1900b_r196_c140 F1900b_r226_c140
Non-performing forborne exposures: Households - Amount	$\text{sum}(\text{F1900a\_r150\_c060}, \text{F1900a\_r197\_c060}, \text{F1900a\_r227\_c060}) / 1000000000$	F1900a_r150_c060 F1900a_r197_c060 F1900a_r227_c060
Non-performing forborne exposures: Households - Coverage ratio	$-\text{sum}(\text{F1900b\_r150\_c140}, \text{F1900b\_r197\_c140}, \text{F1900b\_r227\_c140}) / \text{sum}(\text{F1900a\_r150\_c060}, \text{F1900a\_r197\_c060}, \text{F1900a\_r227\_c060})$	F1900a_r150_c060 F1900a_r197_c060 F1900a_r227_c060 F1900b_r150_c140 F1900b_r197_c140 F1900b_r227_c140
Non-Performing forborne exposures: Debt securities - Amount	$\text{sum}(\text{F1900a\_r010\_c060}, \text{F1900a\_r181\_c060}, \text{F1900a\_r211\_c060}) / 1000000000$	F1900a_r010_c060 F1900a_r181_c060 F1900a_r211_c060

Variable	Formula	ITS data points
Non-Performing forborne exposures: Debt securities - Coverage Ratio	$-\text{sum}(\text{F1900b\_r010\_c140}, \text{F1900b\_r181\_c140}, \text{F1900b\_r211\_c140}) / \text{sum}(\text{F1900a\_r010\_c060}, \text{F1900a\_r181\_c060}, \text{F1900a\_r211\_c060})$	F1900b_r010_c140 F1900b_r181_c140 F1900b_r211_c140 F1900a_r010_c060 F1900a_r181_c060 F1900a_r211_c060
Non-performing forborne exposures: Other - Amount	F1900a_r335_c060 / 1000000000	F1900a_r335_c060
Non-performing forborne exposures: Other - Coverage Ratio	$-\text{F1900b\_r335\_c140} / \text{F1900a\_r335\_c060}$	F1900a_r335_c060
Non-performing forborne exposures: Off-balance sheet exposures - Amount	F1900d_r340_c060 / 1000000000	F1900d_r340_c060
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1900b\_r340\_c140} / \text{F1900d\_r340\_c060}$	F1900b_r340_c140 F1900d_r340_c060
Non-performing forborne exposures: Total - Amount	$\text{sum}(\text{F1900a\_r180\_c060}, \text{F1900a\_r201\_c060}, \text{F1900a\_r231\_c060}, \text{F1900a\_r335\_c060}, \text{F1900d\_r340\_c060}) / 1000000000$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900d_r340_c060
Non-performing forborne exposures: Total - Coverage ratio	$-\text{sum}(\text{F1900b\_r180\_c140}, \text{F1900b\_r201\_c140}, \text{F1900b\_r231\_c140}, \text{F1900b\_r340\_c140}) / \text{sum}(\text{F1900a\_r180\_c060}, \text{F1900a\_r201\_c060}, \text{F1900a\_r231\_c060}, \text{F1900a\_r335\_c060}, \text{F1900d\_r340\_c060})$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900b_r180_c140 F1900b_r201_c140 F1900b_r231_c140 F1900b_r340_c140 F1900d_r340_c060
<b>T04.03.2/3 Asset quality: non-performing exposures and forbearance</b>		
Total exposures: Performing - Amount	$\text{sum}(\text{F1800a\_r180\_c020}, \text{F1800a\_r201\_c020}, \text{F1800a\_r231\_c020}, \text{F1800a\_r335\_c020}, \text{F1800e\_r550\_c020}) / 1000000000$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800e_r550_c020
Total exposures: Performing - Coverage ratio	$-\text{sum}(\text{F1800b\_r180\_c140}, \text{F1800b\_r201\_c140}, \text{F1800b\_r231\_c140}, \text{F1800b\_r340\_c140}, \text{F1800b\_r550\_c140}) / \text{sum}(\text{F1800a\_r180\_c020}, \text{F1800a\_r201\_c020}, \text{F1800a\_r231\_c020}, \text{F1800a\_r335\_c020}, \text{F1800e\_r550\_c020})$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800b_r180_c140 F1800b_r201_c140 F1800b_r231_c140 F1800b_r340_c140 F1800b_r550_c140 F1800e_r550_c020
Total exposures: Non-performing - Amount	$\text{sum}(\text{F1800a\_r180\_c060}, \text{F1800a\_r201\_c060}, \text{F1800a\_r231\_c060}, \text{F1800a\_r335\_c060}, \text{F1800e\_r550\_c060}) / 1000000000$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800e_r550_c060
Total exposures: Non-performing - Coverage ratio	$-\text{sum}(\text{F1800b\_r180\_c150}, \text{F1800b\_r201\_c150}, \text{F1800b\_r231\_c150}, \text{F1800b\_r340\_c150}, \text{F1800b\_r550\_c150}) / \text{sum}(\text{F1800a\_r180\_c060}, \text{F1800a\_r201\_c060}, \text{F1800a\_r231\_c060}, \text{F1800a\_r335\_c060}, \text{F1800e\_r550\_c060})$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800b_r180_c150 F1800b_r201_c150 F1800b_r231_c150 F1800b_r340_c150 F1800b_r550_c150 F1800e_r550_c060
Forborne exposures: Performing - Amount	$\text{sum}(\text{F1900a\_r180\_c020}, \text{F1900a\_r201\_c020}, \text{F1900a\_r231\_c020}, \text{F1900a\_r335\_c020}, \text{F1900d\_r340\_c020}) / 1000000000$	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900d_r340_c020
Forborne exposures: Performing - Coverage ratio	$-\text{sum}(\text{F1900b\_r180\_c130}, \text{F1900b\_r201\_c130}, \text{F1900b\_r231\_c130}, \text{F1900b\_r340\_c130}) / \text{sum}(\text{F1900a\_r180\_c020}, \text{F1900a\_r201\_c020}, \text{F1900a\_r231\_c020}, \text{F1900a\_r335\_c020}, \text{F1900d\_r340\_c020})$	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900b_r180_c130 F1900b_r201_c130 F1900b_r231_c130 F1900b_r340_c130 F1900d_r340_c020
Forborne exposures: Non-performing - Amount	$\text{sum}(\text{F1900a\_r180\_c060}, \text{F1900a\_r201\_c060}, \text{F1900a\_r231\_c060}, \text{F1900a\_r335\_c060}, \text{F1900d\_r340\_c060}) / 1000000000$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900d_r340_c060

Variable	Formula	ITS data points
Forborne exposures: Non-performing - Coverage ratio	$-\text{sum}(\text{F1900b\_r180\_c140}, \text{F1900b\_r201\_c140}, \text{F1900b\_r231\_c140}, \text{F1900a\_r180\_c060}, \text{F1900b\_r335\_c140}, -\text{F1900b\_r340\_c140}) / \text{sum}(\text{F1900a\_r180\_c060}, \text{F1900a\_r201\_c060}, \text{F1900a\_r231\_c060}, \text{F1900a\_r335\_c060}, \text{F1900d\_r340\_c060})$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900b_r180_c140 F1900b_r201_c140 F1900b_r231_c140 F1900b_r335_c140 F1900b_r340_c140 F1900d_r340_c060
<b>T04.04.1 Asset quality: fair value hierarchy</b>		
Derivatives - Level 1	$\text{sum}(\text{F1400\_r020\_c010}, \text{F1400\_r052\_c010}, \text{F1400\_r140\_c010}) / 1000000000$	F1400_r020_c010 F1400_r052_c010 F1400_r140_c010
Derivatives - Level 2	$\text{sum}(\text{F1400\_r020\_c020}, \text{F1400\_r052\_c020}, \text{F1400\_r140\_c020}) / 1000000000$	F1400_r020_c020 F1400_r052_c020 F1400_r140_c020
Derivatives - Level 3	$\text{sum}(\text{F1400\_r020\_c030}, \text{F1400\_r052\_c030}, \text{F1400\_r140\_c030}) / 1000000000$	F1400_r020_c030 F1400_r052_c030 F1400_r140_c030
Equity instruments - Level 1	$\text{sum}(\text{F1400\_r030\_c010}, \text{F1400\_r053\_c010}, \text{F1400\_r057\_c010}, \text{F1400\_r070\_c010}, \text{F1400\_r102\_c010}, \text{F1400\_r122\_c010}, \text{F1400\_r126\_c010}) / 1000000000$	F1400_r030_c010 F1400_r053_c010 F1400_r057_c010 F1400_r070_c010 F1400_r102_c010 F1400_r122_c010 F1400_r126_c010
Equity instruments - Level 2	$\text{sum}(\text{F1400\_r030\_c020}, \text{F1400\_r053\_c020}, \text{F1400\_r057\_c020}, \text{F1400\_r070\_c020}, \text{F1400\_r102\_c020}, \text{F1400\_r122\_c020}, \text{F1400\_r126\_c020}) / 1000000000$	F1400_r030_c020 F1400_r053_c020 F1400_r057_c020 F1400_r070_c020 F1400_r102_c020 F1400_r122_c020 F1400_r126_c020
Equity instruments - Level 3	$\text{sum}(\text{F1400\_r030\_c030}, \text{F1400\_r053\_c030}, \text{F1400\_r057\_c030}, \text{F1400\_r070\_c030}, \text{F1400\_r102\_c030}, \text{F1400\_r122\_c030}, \text{F1400\_r126\_c030}) / 1000000000$	F1400_r030_c030 F1400_r053_c030 F1400_r057_c030 F1400_r070_c030 F1400_r102_c030 F1400_r122_c030 F1400_r126_c030
Debt securities - Level 1	$\text{sum}(\text{F1400\_r040\_c010}, \text{F1400\_r054\_c010}, \text{F1400\_r058\_c010}, \text{F1400\_r080\_c010}, \text{F1400\_r103\_c010}, \text{F1400\_r123\_c010}, \text{F1400\_r127\_c010}) / 1000000000$	F1400_r040_c010 F1400_r054_c010 F1400_r058_c010 F1400_r080_c010 F1400_r103_c010 F1400_r123_c010 F1400_r127_c010
Debt securities - Level 2	$\text{sum}(\text{F1400\_r040\_c020}, \text{F1400\_r054\_c020}, \text{F1400\_r058\_c020}, \text{F1400\_r080\_c020}, \text{F1400\_r103\_c020}, \text{F1400\_r123\_c020}, \text{F1400\_r127\_c020}) / 1000000000$	F1400_r040_c020 F1400_r054_c020 F1400_r058_c020 F1400_r080_c020 F1400_r103_c020 F1400_r123_c020 F1400_r127_c020
Debt securities - Level 3	$\text{sum}(\text{F1400\_r040\_c030}, \text{F1400\_r054\_c030}, \text{F1400\_r058\_c030}, \text{F1400\_r080\_c030}, \text{F1400\_r103\_c030}, \text{F1400\_r123\_c030}, \text{F1400\_r127\_c030}) / 1000000000$	F1400_r040_c030 F1400_r054_c030 F1400_r058_c030 F1400_r080_c030 F1400_r103_c030 F1400_r123_c030 F1400_r127_c030
Loans and advances - Level 1	$\text{sum}(\text{F1400\_r050\_c010}, \text{F1400\_r055\_c010}, \text{F1400\_r059\_c010}, \text{F1400\_r090\_c010}, \text{F1400\_r104\_c010}, \text{F1400\_r124\_c010}, \text{F1400\_r128\_c010}) / 1000000000$	F1400_r050_c010 F1400_r055_c010 F1400_r059_c010 F1400_r090_c010 F1400_r104_c010 F1400_r124_c010 F1400_r128_c010
Loans and advances - Level 2	$\text{sum}(\text{F1400\_r050\_c020}, \text{F1400\_r055\_c020}, \text{F1400\_r059\_c020}, \text{F1400\_r090\_c020}, \text{F1400\_r104\_c020}, \text{F1400\_r124\_c020}, \text{F1400\_r128\_c020}) / 1000000000$	F1400_r050_c020 F1400_r055_c020 F1400_r059_c020 F1400_r090_c020 F1400_r104_c020 F1400_r124_c020 F1400_r128_c020
Loans and advances - Level 3	$\text{sum}(\text{F1400\_r050\_c030}, \text{F1400\_r055\_c030}, \text{F1400\_r059\_c030}, \text{F1400\_r090\_c030}, \text{F1400\_r104\_c030}, \text{F1400\_r124\_c030}, \text{F1400\_r128\_c030}) / 1000000000$	F1400_r050_c030 F1400_r055_c030 F1400_r059_c030 F1400_r090_c030 F1400_r104_c030 F1400_r124_c030 F1400_r128_c030

Variable	Formula	ITS data points
Total - Level 1	$\frac{\text{sum}(F1400\_r020\_c010, F1400\_r030\_c010, F1400\_r040\_c010, F1400\_r050\_c010, F1400\_r052\_c010, F1400\_r053\_c010, F1400\_r054\_c010, F1400\_r055\_c010, F1400\_r057\_c010, F1400\_r058\_c010, F1400\_r059\_c010, F1400\_r070\_c010, F1400\_r080\_c010, F1400\_r090\_c010, F1400\_r102\_c010, F1400\_r103\_c010, F1400\_r104\_c010, F1400\_r122\_c010, F1400\_r123\_c010, F1400\_r124\_c010, F1400\_r126\_c010, F1400\_r127\_c010, F1400\_r128\_c010, F1400\_r140\_c010)}{1000000000}$	F1400_r020_c010 F1400_r030_c010 F1400_r040_c010 F1400_r050_c010 F1400_r052_c010 F1400_r053_c010 F1400_r054_c010 F1400_r055_c010 F1400_r057_c010 F1400_r058_c010 F1400_r059_c010 F1400_r070_c010 F1400_r080_c010 F1400_r090_c010 F1400_r102_c010 F1400_r103_c010 F1400_r104_c010 F1400_r122_c010 F1400_r123_c010 F1400_r124_c010 F1400_r126_c010 F1400_r127_c010 F1400_r128_c010 F1400_r140_c010
Total - Level 2	$\frac{\text{sum}(F1400\_r020\_c020, F1400\_r030\_c020, F1400\_r040\_c020, F1400\_r050\_c020, F1400\_r052\_c020, F1400\_r053\_c020, F1400\_r054\_c020, F1400\_r055\_c020, F1400\_r057\_c020, F1400\_r058\_c020, F1400\_r059\_c020, F1400\_r070\_c020, F1400\_r080\_c020, F1400\_r090\_c020, F1400\_r102\_c020, F1400\_r103\_c020, F1400\_r104\_c020, F1400\_r122\_c020, F1400\_r123\_c020, F1400\_r124\_c020, F1400\_r126\_c020, F1400\_r127\_c020, F1400\_r128\_c020, F1400\_r140\_c020)}{1000000000}$	F1400_r020_c020 F1400_r030_c020 F1400_r040_c020 F1400_r050_c020 F1400_r052_c020 F1400_r053_c020 F1400_r054_c020 F1400_r055_c020 F1400_r057_c020 F1400_r058_c020 F1400_r059_c020 F1400_r070_c020 F1400_r080_c020 F1400_r090_c020 F1400_r102_c020 F1400_r103_c020 F1400_r104_c020 F1400_r122_c020 F1400_r123_c020 F1400_r124_c020 F1400_r126_c020 F1400_r127_c020 F1400_r128_c020 F1400_r140_c020
Total - Level 3	$\frac{\text{sum}(F1400\_r020\_c030, F1400\_r030\_c030, F1400\_r040\_c030, F1400\_r050\_c030, F1400\_r052\_c030, F1400\_r053\_c030, F1400\_r054\_c030, F1400\_r055\_c030, F1400\_r057\_c030, F1400\_r058\_c030, F1400\_r059\_c030, F1400\_r070\_c030, F1400\_r080\_c030, F1400\_r090\_c030, F1400\_r102\_c030, F1400\_r103\_c030, F1400\_r104\_c030, F1400\_r122\_c030, F1400\_r123\_c030, F1400\_r124\_c030, F1400\_r126\_c030, F1400\_r127\_c030, F1400\_r128\_c030, F1400\_r140\_c030)}{1000000000}$	F1400_r020_c030 F1400_r030_c030 F1400_r040_c030 F1400_r050_c030 F1400_r052_c030 F1400_r053_c030 F1400_r054_c030 F1400_r055_c030 F1400_r057_c030 F1400_r058_c030 F1400_r059_c030 F1400_r070_c030 F1400_r080_c030 F1400_r090_c030 F1400_r102_c030 F1400_r103_c030 F1400_r104_c030 F1400_r122_c030 F1400_r123_c030 F1400_r124_c030 F1400_r126_c030 F1400_r127_c030 F1400_r128_c030 F1400_r140_c030



Variable	Formula	ITS data points
as a share of total assets - Level 1	sum(F1400_r020_c010, F1400_r030_c010, F1400_r040_c010, F1400_r050_c010, F1400_r052_c010, F1400_r053_c010, F1400_r054_c010, F1400_r055_c010, F1400_r057_c010, F1400_r058_c010, F1400_r059_c010, F1400_r070_c010, F1400_r080_c010, F1400_r090_c010, F1400_r102_c010, F1400_r103_c010, F1400_r104_c010, F1400_r122_c010, F1400_r123_c010, F1400_r124_c010, F1400_r126_c010, F1400_r127_c010, F1400_r128_c010, F1400_r140_c010) / F0101_r380_c010	F0101_r380_c010 F1400_r020_c010 F1400_r030_c010 F1400_r040_c010 F1400_r050_c010 F1400_r052_c010 F1400_r053_c010 F1400_r054_c010 F1400_r055_c010 F1400_r057_c010 F1400_r058_c010 F1400_r059_c010 F1400_r070_c010 F1400_r080_c010 F1400_r090_c010 F1400_r102_c010 F1400_r103_c010 F1400_r104_c010 F1400_r122_c010 F1400_r123_c010 F1400_r124_c010 F1400_r126_c010 F1400_r127_c010 F1400_r128_c010 F1400_r140_c010
as a share of total assets - Level 2	sum(F1400_r020_c020, F1400_r030_c020, F1400_r040_c020, F1400_r050_c020, F1400_r052_c020, F1400_r053_c020, F1400_r054_c020, F1400_r055_c020, F1400_r057_c020, F1400_r058_c020, F1400_r059_c020, F1400_r070_c020, F1400_r080_c020, F1400_r090_c020, F1400_r102_c020, F1400_r103_c020, F1400_r104_c020, F1400_r122_c020, F1400_r123_c020, F1400_r124_c020, F1400_r126_c020, F1400_r127_c020, F1400_r128_c020, F1400_r140_c020) / F0101_r380_c010	F0101_r380_c010 F1400_r020_c020 F1400_r030_c020 F1400_r040_c020 F1400_r050_c020 F1400_r052_c020 F1400_r053_c020 F1400_r054_c020 F1400_r055_c020 F1400_r057_c020 F1400_r058_c020 F1400_r059_c020 F1400_r070_c020 F1400_r080_c020 F1400_r090_c020 F1400_r102_c020 F1400_r103_c020 F1400_r104_c020 F1400_r122_c020 F1400_r123_c020 F1400_r124_c020 F1400_r126_c020 F1400_r127_c020 F1400_r128_c020 F1400_r140_c020
as a share of total assets - Level 3	sum(F1400_r020_c030, F1400_r030_c030, F1400_r040_c030, F1400_r050_c030, F1400_r052_c030, F1400_r053_c030, F1400_r054_c030, F1400_r055_c030, F1400_r057_c030, F1400_r058_c030, F1400_r059_c030, F1400_r070_c030, F1400_r080_c030, F1400_r090_c030, F1400_r102_c030, F1400_r103_c030, F1400_r104_c030, F1400_r122_c030, F1400_r123_c030, F1400_r124_c030, F1400_r126_c030, F1400_r127_c030, F1400_r128_c030, F1400_r140_c030) / F0101_r380_c010	F0101_r380_c010 F1400_r020_c030 F1400_r030_c030 F1400_r040_c030 F1400_r050_c030 F1400_r052_c030 F1400_r053_c030 F1400_r054_c030 F1400_r055_c030 F1400_r057_c030 F1400_r058_c030 F1400_r059_c030 F1400_r070_c030 F1400_r080_c030 F1400_r090_c030 F1400_r102_c030 F1400_r103_c030 F1400_r104_c030 F1400_r122_c030 F1400_r123_c030 F1400_r124_c030 F1400_r126_c030 F1400_r127_c030 F1400_r128_c030 F1400_r140_c030

Variable	Formula	ITS data points
<b>T04.04.2/3 Asset quality: fair value hierarchy</b>		
Total assets	F0101_r380_c010 / 1000000000	F0101_r380_c010
Level 1 - Amount	sum(F1400_r020_c010, F1400_r030_c010, F1400_r040_c010, F1400_r050_c010, F1400_r052_c010, F1400_r053_c010, F1400_r054_c010, F1400_r055_c010, F1400_r057_c010, F1400_r058_c010, F1400_r059_c010, F1400_r070_c010, F1400_r080_c010, F1400_r090_c010, F1400_r102_c010, F1400_r103_c010, F1400_r104_c010, F1400_r122_c010, F1400_r123_c010, F1400_r124_c010, F1400_r126_c010, F1400_r127_c010, F1400_r128_c010, F1400_r140_c010) / 1000000000	F1400_r020_c010 F1400_r030_c010 F1400_r040_c010 F1400_r050_c010 F1400_r052_c010 F1400_r053_c010 F1400_r054_c010 F1400_r055_c010 F1400_r057_c010 F1400_r058_c010 F1400_r059_c010 F1400_r070_c010 F1400_r080_c010 F1400_r090_c010 F1400_r102_c010 F1400_r103_c010 F1400_r104_c010 F1400_r122_c010 F1400_r123_c010 F1400_r124_c010 F1400_r126_c010 F1400_r127_c010 F1400_r128_c010 F1400_r140_c010
Level 1 - Ratio	sum(F1400_r020_c010, F1400_r030_c010, F1400_r040_c010, F1400_r050_c010, F1400_r052_c010, F1400_r053_c010, F1400_r054_c010, F1400_r055_c010, F1400_r057_c010, F1400_r058_c010, F1400_r059_c010, F1400_r070_c010, F1400_r080_c010, F1400_r090_c010, F1400_r102_c010, F1400_r103_c010, F1400_r104_c010, F1400_r122_c010, F1400_r123_c010, F1400_r124_c010, F1400_r126_c010, F1400_r127_c010, F1400_r128_c010, F1400_r140_c010) / F0101_r380_c010	F0101_r380_c010 F1400_r020_c010 F1400_r030_c010 F1400_r040_c010 F1400_r050_c010 F1400_r052_c010 F1400_r053_c010 F1400_r054_c010 F1400_r055_c010 F1400_r057_c010 F1400_r058_c010 F1400_r059_c010 F1400_r070_c010 F1400_r080_c010 F1400_r090_c010 F1400_r102_c010 F1400_r103_c010 F1400_r104_c010 F1400_r122_c010 F1400_r123_c010 F1400_r124_c010 F1400_r126_c010 F1400_r127_c010 F1400_r128_c010 F1400_r140_c010
Level 2 - Amount	sum(F1400_r020_c020, F1400_r030_c020, F1400_r040_c020, F1400_r050_c020, F1400_r052_c020, F1400_r053_c020, F1400_r054_c020, F1400_r055_c020, F1400_r057_c020, F1400_r058_c020, F1400_r059_c020, F1400_r070_c020, F1400_r080_c020, F1400_r090_c020, F1400_r102_c020, F1400_r103_c020, F1400_r104_c020, F1400_r122_c020, F1400_r123_c020, F1400_r124_c020, F1400_r126_c020, F1400_r127_c020, F1400_r128_c020, F1400_r140_c020) / 1000000000	F1400_r020_c020 F1400_r030_c020 F1400_r040_c020 F1400_r050_c020 F1400_r052_c020 F1400_r053_c020 F1400_r054_c020 F1400_r055_c020 F1400_r057_c020 F1400_r058_c020 F1400_r059_c020 F1400_r070_c020 F1400_r080_c020 F1400_r090_c020 F1400_r102_c020 F1400_r103_c020 F1400_r104_c020 F1400_r122_c020 F1400_r123_c020 F1400_r124_c020 F1400_r126_c020 F1400_r127_c020 F1400_r128_c020 F1400_r140_c020

Variable	Formula	ITS data points
Level 2 - Ratio	$\frac{\text{sum}(F1400\_r020\_c020, F1400\_r030\_c020, F1400\_r040\_c020, F1400\_r050\_c020, F1400\_r052\_c020, F1400\_r053\_c020, F1400\_r054\_c020, F1400\_r055\_c020, F1400\_r057\_c020, F1400\_r058\_c020, F1400\_r059\_c020, F1400\_r070\_c020, F1400\_r080\_c020, F1400\_r090\_c020, F1400\_r102\_c020, F1400\_r103\_c020, F1400\_r104\_c020, F1400\_r122\_c020, F1400\_r123\_c020, F1400\_r124\_c020, F1400\_r126\_c020, F1400\_r127\_c020, F1400\_r128\_c020, F1400\_r140\_c020) / F0101\_r380\_c010}$	F0101_r380_c010 F1400_r020_c020 F1400_r030_c020 F1400_r040_c020 F1400_r050_c020 F1400_r052_c020 F1400_r053_c020 F1400_r054_c020 F1400_r055_c020 F1400_r057_c020 F1400_r058_c020 F1400_r059_c020 F1400_r070_c020 F1400_r080_c020 F1400_r090_c020 F1400_r102_c020 F1400_r103_c020 F1400_r104_c020 F1400_r122_c020 F1400_r123_c020 F1400_r124_c020 F1400_r126_c020 F1400_r127_c020 F1400_r128_c020 F1400_r140_c020
Level 3 - Amount	$\frac{\text{sum}(F1400\_r020\_c030, F1400\_r030\_c030, F1400\_r040\_c030, F1400\_r050\_c030, F1400\_r052\_c030, F1400\_r053\_c030, F1400\_r054\_c030, F1400\_r055\_c030, F1400\_r057\_c030, F1400\_r058\_c030, F1400\_r059\_c030, F1400\_r070\_c030, F1400\_r080\_c030, F1400\_r090\_c030, F1400\_r102\_c030, F1400\_r103\_c030, F1400\_r104\_c030, F1400\_r122\_c030, F1400\_r123\_c030, F1400\_r124\_c030, F1400\_r126\_c030, F1400\_r127\_c030, F1400\_r128\_c030, F1400\_r140\_c030) / 1000000000}$	F1400_r020_c030 F1400_r030_c030 F1400_r040_c030 F1400_r050_c030 F1400_r052_c030 F1400_r053_c030 F1400_r054_c030 F1400_r055_c030 F1400_r057_c030 F1400_r058_c030 F1400_r059_c030 F1400_r070_c030 F1400_r080_c030 F1400_r090_c030 F1400_r102_c030 F1400_r103_c030 F1400_r104_c030 F1400_r122_c030 F1400_r123_c030 F1400_r124_c030 F1400_r126_c030 F1400_r127_c030 F1400_r128_c030 F1400_r140_c030
Level 3 - Ratio	$\frac{\text{sum}(F1400\_r020\_c030, F1400\_r030\_c030, F1400\_r040\_c030, F1400\_r050\_c030, F1400\_r052\_c030, F1400\_r053\_c030, F1400\_r054\_c030, F1400\_r055\_c030, F1400\_r057\_c030, F1400\_r058\_c030, F1400\_r059\_c030, F1400\_r070\_c030, F1400\_r080\_c030, F1400\_r090\_c030, F1400\_r102\_c030, F1400\_r103\_c030, F1400\_r104\_c030, F1400\_r122\_c030, F1400\_r123\_c030, F1400\_r124\_c030, F1400\_r126\_c030, F1400\_r127\_c030, F1400\_r128\_c030, F1400\_r140\_c030) / F0101\_r380\_c010}$	F0101_r380_c010 F1400_r020_c030 F1400_r030_c030 F1400_r040_c030 F1400_r050_c030 F1400_r052_c030 F1400_r053_c030 F1400_r054_c030 F1400_r055_c030 F1400_r057_c030 F1400_r058_c030 F1400_r059_c030 F1400_r070_c030 F1400_r080_c030 F1400_r090_c030 F1400_r102_c030 F1400_r103_c030 F1400_r104_c030 F1400_r122_c030 F1400_r123_c030 F1400_r124_c030 F1400_r126_c030 F1400_r127_c030 F1400_r128_c030 F1400_r140_c030

Variable	Formula	ITS data points
<b>5. Funding</b>		
<b>T05.01.1/2/3 Loan-to-deposit ratio</b>		
Total loans and advances to non-financial corporations and households	sum(F0401_r170_c010, F04021_r160_c010, F04022_r170_c010, F04031_r160_c010, F04041_r120_c010, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0408_r170_c035, F0409_r120_c050, F0410_r170_c010, F0401_r180_c010, F04021_r170_c010, F04022_r180_c010, F04031_r170_c010, F04041_r130_c010, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0408_r180_c035, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r170_c010 F0401_r180_c010 F04021_r160_c010 F04021_r170_c010 F04022_r170_c010 F04022_r180_c010 F04031_r160_c010 F04031_r170_c010 F04041_r120_c010 F04041_r130_c010 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r170_c035 F0408_r180_c010 F0408_r180_c035 F0409_r120_c050 F0409_r130_c050 F0410_r170_c010 F0410_r180_c010
Total deposits from non-financial corporations and households	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 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035
Loan-to-deposit ratio	sum(F0401_r170_c010, F04021_r160_c010, F04022_r170_c010, F04031_r160_c010, F04041_r120_c010, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0408_r170_c035, F0409_r120_c050, F0410_r170_c010, F0401_r180_c010, F04021_r170_c010, F04022_r180_c010, F04031_r170_c010, F04041_r130_c010, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0408_r180_c035, 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 F04021_r160_c010 F04021_r170_c010 F04022_r170_c010 F04022_r180_c010 F04031_r160_c010 F04031_r170_c010 F04041_r120_c010 F04041_r130_c010 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r170_c035 F0408_r180_c010 F0408_r180_c035 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

Variable	Formula	ITS data points
<b>T05.02.1/2/3 Deposits to total funding ratio</b>		
Deposits from credit institutions & other financial corporations to total funding	sum(F0801a_r160_c010, F0801a_r160_c020, F0801a_r160_c030, F0801a_r160_c034, F0801a_r160_c035, F0801a_r210_c010, F0801a_r210_c020, F0801a_r210_c030, F0801a_r210_c034, F0801a_r210_c035)/sum(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, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035)	F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r160_c010 F0801a_r160_c020 F0801a_r160_c030 F0801a_r160_c034 F0801a_r160_c035 F0801a_r210_c010 F0801a_r210_c020 F0801a_r210_c030 F0801a_r210_c034 F0801a_r210_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_c035
Deposits from non-financial corporations to total funding	sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035)/sum(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, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035)	F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_c035
Deposits from households to total funding	sum(F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035)/sum(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, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035)	F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_c035

## 6. Liquidity

### T06.01.1/2/3 Liquidity coverage ratio

Numerator: Liquidity Buffer	C7600a_r010_c010 / 1000000000	C7600a_r010_c010
Level 1 assets: unadjusted	sum(C7600a_r040_c010, C7600a_r100_c010) / 1000000000	C7600a_r040_c010 C7600a_r100_c010
Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows	-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
Level 1 assets: adjusted amount	sum(C7600a_r091_c010, C7600a_r131_c010) / 1000000000	C7600a_r091_c010 C7600a_r131_c010
Excluding EHQCB	C7600a_r091_c010 / 1000000000	C7600a_r091_c010
EHQCB	C7600a_r131_c010 / 1000000000	C7600a_r131_c010
Level 2 assets: unadjusted	sum(C7600a_r160_c010, C7600a_r220_c010) / 1000000000	C7600a_r160_c010 C7600a_r220_c010

<b>Variable</b>	<b>Formula</b>	<b>ITS data points</b>
<i>Level 2 asset collaterals adjustments for 30 days outflows and inflows</i>	$-\text{sum}(\text{C7600a\_r170\_c010}, -\text{C7600a\_r180\_c010}, \text{C7600a\_r230\_c010}, -\text{C7600a\_r240\_c010}) / 1000000000$	C7600a_r170_c010 C7600a_r180_c010 C7600a_r230_c010 C7600a_r240_c010
<i>Level 2 assets: adjusted amount</i>	$\text{sum}(\text{C7600a\_r191\_c010}, \text{C7600a\_r251\_c010}) / 1000000000$	C7600a_r191_c010 C7600a_r251_c010
Level 2A	$\text{C7600a\_r191\_c010} / 1000000000$	C7600a_r191_c010
Level 2B	$\text{C7600a\_r251\_c010} / 1000000000$	C7600a_r251_c010
Excess liquidity asset amount	$\text{C7600a\_r280\_c010} / 1000000000$	C7600a_r280_c010
<b>Denominator: Net liquidity outflow</b>	<b><math>\text{C7600a\_r020\_c010} / 1000000000</math></b>	<b>C7600a_r020_c010</b>
Total outflows	$\text{C7600a\_r300\_c010} / 1000000000$	C7600a_r300_c010
Reduction for inflows	$\text{sum}(\text{C7600a\_r340\_c010}, \text{C7600a\_r350\_c010}, \text{C7600a\_r360\_c010}) / 1000000000$	C7600a_r340_c010 C7600a_r350_c010 C7600a_r360_c010
<b>Liquidity coverage ratio</b>	<b><math>\text{C7600a\_r010\_c010} / \text{C7600a\_r020\_c010}</math></b>	<b>C7600a_r010_c010</b> <b>C7600a_r020_c010</b>
<b>T06.02.1/2/3 Liquidity coverage ratio band</b>		
Liquidity coverage ratio	$\text{C7600a\_r010\_c010} / \text{C7600a\_r020\_c010}$	C7600a_r010_c010 C7600a_r020_c010

Note: XX refers to the country

## Definitions of the ITS data points presented in Annex 1 of the Supervisory Banking Statistics, second quarter 2021

Covid-19 measures reporting (applicable from Q2 2020 onwards)

Variable	Formula	ITS data points
<b>Annex. Covid-19 supporting measures</b>		
<b>A01.01/2/3 Loans and advances subject to Covid-19 supporting measures</b>		
<b>Total loans and advances</b>	$\text{sum}(F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010) / 1000000000$	<b>F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010</b>
<i>of which: subject to expired Covid-19 supporting measures</i>	$\text{sum}(F9103a\_r0010\_c0010, F9104\_r0010\_c0010) / 1000000000$	F9103a_r0010_c0010 F9104_r0010_c0010
<i>of which: non-performing</i>	$\text{sum}(F1800a\_r0070\_c0060, F1800a\_r0191\_c0060, F1800a\_r0221\_c0060) / 1000000000$	F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060
<i>of which: performing stage 2</i>	$\text{sum}(F1800a\_r0070\_c0057, F1800a\_r0191\_c0057) / 1000000000$	F1800a_r0070_c0057 F1800a_r0191_c0057
<b>Loans and advances subject to Covid-19 supporting measures (non-expired)</b>	$\text{sum}(F9101a\_r0010\_c0010, F9102\_r0010\_c0010, F9105a\_r0010\_c0010) / 1000000000$	<b>F9101a_r0010_c0010 F9102_r0010_c0010 F9105a_r0010_c0010</b>
<b>Loans and advances subject to EBA-compliant moratoria (non-expired)</b>	$F9101a\_r0010\_c0010 / 1000000000$	<b>F9101a_r0010_c0010</b>
as a share of total loans and advances	$F9101a\_r0010\_c0010 / \text{sum}(F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9101a_r0010_c0010
<i>of which: non-performing</i>	$F9101a\_r0010\_c0060 / 1000000000$	F9101a_r0010_c0060
<i>of which: performing stage 2</i>	$F9101a\_r0010\_c0050 / 1000000000$	F9101a_r0010_c0050
Coverage ratio of non-performing loans and advances	$-F9101a\_r0010\_c0150 / F9101a\_r0010\_c0060$	F9101a_r0010_c0060 F9101a_r0010_c0150
<b>Other loans and advances subject to Covid-19-related forbearance measures (non-expired)</b>	$F9102\_r0010\_c0010 / 1000000000$	<b>F9102_r0010_c0010</b>
as a share of total loans and advances	$F9102\_r0010\_c0010 / \text{sum}(F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9102_r0010_c0010
<i>of which: non-performing</i>	$F9102\_r0010\_c0050 / 1000000000$	F9102_r0010_c0050
<i>of which: performing stage 2</i>	$F9102\_r0010\_c0040 / 1000000000$	F9102_r0010_c0040
Coverage ratio of non-performing loans and advances	$-F9102\_r0010\_c0120 / F9102\_r0010\_c0050$	F9102_r0010_c0050 F9102_r0010_c0120
<b>Newly originated loans and advances subject to public guarantee schemes</b>	$F9105a\_r0010\_c0010 / 1000000000$	<b>F9105a_r0010_c0010</b>
as a share of total loans and advances	$F9105a\_r0010\_c0010 / \text{sum}(F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9105a_r0010_c0010
<i>of which: non-performing</i>	$F9105a\_r0010\_c0050 / 1000000000$	F9105a_r0010_c0050
<i>of which: performing stage 2</i>	$F9105a\_r0010\_c0040 / 1000000000$	F9105a_r0010_c0040
Coverage ratio of non-performing loans and advances	$-F9105a\_r0010\_c0120 / F9105a\_r0010\_c0050$	F9105a_r0010_c0050 F9105a_r0010_c0120