

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

Variable	Formula	ITS data points
<b>1. General statistics</b>		
<b>T01.03</b>		
<b>Total assets by location of ultimate parent</b>		
Total assets	F0101_r380_c010	F0101_r380_c010
<b>T01.04</b>		
<b>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</b>		
<b>Profit and loss figures</b>		
Net interest income	$\text{sum}(\text{F0200\_r010\_c010}, -\text{F0200\_r090\_c010}) / 1000000$	F0200_r010_c010 F0200_r090_c010
Net fee and commission income	$\text{sum}(\text{F0200\_r200\_c010}, -\text{F0200\_r210\_c010}) / 1000000$	F0200_r200_c010 F0200_r210_c010
Net trading income	$\text{sum}(\text{F0200\_r280\_c010}, \text{F0200\_r285\_c010}) / 1000000$	F0200_r280_c010 F0200_r285_c010
Exchange differences, net	F0200_r310_c010 / 1000000	F0200_r310_c010
Net other operating income	$\text{sum}(\text{F0200\_r355\_c010}, -\text{F0200\_r010\_c010}, \text{F0200\_r090\_c010}, -\text{F0200\_r200\_c010}, \text{F0200\_r210\_c010}, -\text{F0200\_r280\_c010}, -\text{F0200\_r285\_c010}, -\text{F0200\_r310\_c010}) / 1000000$	F0200_r355_c010 F0200_r010_c010 F0200_r090_c010 F0200_r200_c010 F0200_r210_c010 F0200_r280_c010 F0200_r285_c010 F0200_r310_c010
<b>Operating income</b>	<b>F0200_r355_c010 / 1000000</b>	<b>F0200_r355_c010</b>
Administrative expenses and depreciation	$\text{sum}(-\text{F0200\_r360\_c010}, -\text{F0200\_r390\_c010}) / 1000000$	F0200_r360_c010 F0200_r390_c010
<b>Net income before impairment, provisions and taxes</b>	<b><math>\text{sum}(\text{F0200\_r355\_c010}, -\text{F0200\_r360\_c010}, -\text{F0200\_r390\_c010}) / 1000000</math></b>	<b>F0200_r355_c010 F0200_r360_c010 F0200_r390_c010</b>
Impairment and provisions	$\text{sum}(-\text{F0200\_r430\_c010}, -\text{F0200\_r460\_c010}, -\text{F0200\_r510\_c010}, -\text{F0200\_r520\_c010}) / 1000000$	F0200_r430_c010 F0200_r460_c010 F0200_r510_c010 F0200_r520_c010
Other	$\text{sum}(\text{F0200\_r610\_c010}, \text{F0200\_r430\_c010}, \text{F0200\_r460\_c010}, \text{F0200\_r510\_c010}, \text{F0200\_r520\_c010}, -\text{F0200\_r355\_c010}, \text{F0200\_r360\_c010}, \text{F0200\_r390\_c010}) / 1000000$	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010 F0200_r430_c010 F0200_r460_c010 F0200_r510_c010 F0200_r520_c010 F0200_r610_c010
<b>Profit and loss before tax from continued operation</b>	<b>F0200_r610_c010 / 1000000</b>	<b>F0200_r610_c010</b>
Profit and loss before tax from discontinued operation	$\text{sum}(\text{F0200\_r650\_c010}, \text{F0200\_r633\_c010}) / 1000000$	F0200_r650_c010 F0200_r633_c010
Tax expenses or income	$-\text{sum}(\text{F0200\_r620\_c010}, \text{F0200\_r634\_c010}, \text{F0200\_r660\_c010}) / 1000000$	F0200_r620_c010 F0200_r634_c010 F0200_r660_c010
<b>Net profit/loss</b>	<b>F0200_r670_c010 / 1000000</b>	<b>F0200_r670_c010</b>
<b>T02.02.1/2/3</b>		
<b>Key performance indicators</b>		
Return on equity (RoE)	F0200_r670_c010 / F0103_r300_c010	F0200_r670_c010 F0103_r300_c010
Return on assets (RoA)	F0200_r670_c010 / F0101_r380_c010	F0200_r670_c010 F0101_r380_c010
Cost-to-income ratio (CIR)	$\text{sum}(\text{F0200\_r360\_c010}, \text{F0200\_r390\_c010}) / \text{F0200\_r355\_c010}$	F0200_r360_c010 F0200_r390_c010 F0200_r355_c010
<b>T02.03.1/2/3</b>		
<b>Composition of assets</b>		
<b>Cash, cash balances at central banks, other demand deposits</b>	<b>F0101_r010_c010 / 1000000000</b>	<b>F0101_r010_c010</b>

Variable	Formula	ITS data points
Loans and advances	sum(F0101_r090_c010, F0101_r095_c010, F0101_r130_c010, F0101_r170_c010, F0101_r174_c010, F0101_r178_c010, F0101_r200_c010, F0101_r230_c010, F0101_r233_c010, F0101_r237_c010) / 1000000000	F0101_r090_c010 F0101_r095_c010 F0101_r130_c010 F0101_r170_c010 F0101_r174_c010 F0101_r178_c010 F0101_r200_c010 F0101_r230_c010 F0101_r233_c010 F0101_r237_c010
Central banks	sum(F0401_r130_c010, F0402_r130_c010, F0403_r130_c030, F0404_r080_c060, F0404_r220_c060, F0406_r130_c010, F0407_r130_c010, F0408_r130_c010, F0409_r080_c050, F0410_r130_c010) / 1000000000	F0401_r130_c010 F0402_r130_c010 F0403_r130_c030 F0404_r080_c060 F0404_r220_c060 F0406_r130_c010 F0407_r130_c010 F0408_r130_c010 F0409_r080_c050 F0410_r130_c010
General governments	sum(F0401_r140_c010, F0402_r140_c010, F0403_r140_c030, F0404_r090_c060, F0404_r230_c060, F0406_r140_c010, F0407_r140_c010, F0408_r140_c010, F0409_r090_c050, F0410_r140_c010) / 1000000000	F0401_r140_c010 F0402_r140_c010 F0403_r140_c030 F0404_r090_c060 F0404_r230_c060 F0406_r140_c010 F0407_r140_c010 F0408_r140_c010 F0409_r090_c050 F0410_r140_c010
Credit institutions	sum(F0401_r150_c010, F0402_r150_c010, F0403_r150_c030, F0404_r100_c060, F0404_r240_c060, F0406_r150_c010, F0407_r150_c010, F0408_r150_c010, F0409_r100_c050, F0410_r150_c010) / 1000000000	F0401_r150_c010 F0402_r150_c010 F0403_r150_c030 F0404_r100_c060 F0404_r240_c060 F0406_r150_c010 F0407_r150_c010 F0408_r150_c010 F0409_r100_c050 F0410_r150_c010
Other financial corporations	sum(F0401_r160_c010, F0402_r160_c010, F0403_r160_c030, F0404_r110_c060, F0404_r250_c060, F0406_r160_c010, F0407_r160_c010, F0408_r160_c010, F0409_r110_c050, F0410_r160_c010) / 1000000000	F0401_r160_c010 F0402_r160_c010 F0403_r160_c030 F0404_r110_c060 F0404_r250_c060 F0406_r160_c010 F0407_r160_c010 F0408_r160_c010 F0409_r110_c050 F0410_r160_c010
Non-financial corporations	sum(F0401_r170_c010, F0402_r170_c010, F0403_r170_c030, F0404_r120_c060, F0404_r260_c060, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0409_r120_c050, F0410_r170_c010) / 1000000000	F0401_r170_c010 F0402_r170_c010 F0403_r170_c030 F0404_r120_c060 F0404_r260_c060 F0406_r170_c010 F0407_r170_c010 F0408_r170_c010 F0409_r120_c050 F0410_r170_c010
Households	sum(F0401_r180_c010, F0402_r180_c010, F0403_r180_c030, F0404_r130_c060, F0404_r270_c060, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r180_c010 F0402_r180_c010 F0403_r180_c030 F0404_r130_c060 F0404_r270_c060 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0409_r130_c050 F0410_r180_c010

Variable	Formula	ITS data points
<b>Debt securities</b>	$\text{sum}(F0101\_r080\_c010, F0101\_r094\_c010, F0101\_r120\_c010, F0101\_r160\_c010, F0101\_r173\_c010, F0101\_r177\_c010, F0101\_r190\_c010, F0101\_r220\_c010, F0101\_r232\_c010, F0101\_r236\_c010) / 1000000000$	F0101_r080_c010 F0101_r094_c010 F0101_r120_c010 F0101_r160_c010 F0101_r173_c010 F0101_r177_c010 F0101_r190_c010 F0101_r220_c010 F0101_r232_c010 F0101_r236_c010
<i>of which: loans and receivables</i>	$F0101\_r190\_c010 / 1000000000$	F0101_r190_c010
<i>of which: held to maturity</i>	$\text{sum}(F0101\_r220\_c010, F0101\_r232\_c010) / 1000000000$	F0101_r220_c010 F0101_r232_c010
<i>of which: available for sale</i>	$F0101\_r160\_c010 / 1000000000$	F0101_r160_c010
<i>of which: designated at fair value through profit or loss</i>	$\text{sum}(F0101\_r120\_c010, F0101\_r173\_c010) / 1000000000$	F0101_r120_c010 F0101_r173_c010
<i>of which: held for trading</i>	$\text{sum}(F0101\_r080\_c010, F0101\_r094\_c010) / 1000000000$	F0101_r080_c010 F0101_r094_c010
<b>Equity instruments</b>	$\text{sum}(F0101\_r070\_c010, F0101\_r093\_c010, F0101\_r110\_c010, F0101\_r150\_c010, F0101\_r172\_c010, F0101\_r176\_c010, F0101\_r235\_c010) / 1000000000$	F0101_r070_c010 F0101_r093_c010 F0101_r110_c010 F0101_r150_c010 F0101_r172_c010 F0101_r176_c010 F0101_r235_c010
<i>of which: available for sale</i>	$F0101\_r150\_c010 / 1000000000$	F0101_r150_c010
<i>of which: designated at fair value through profit or loss</i>	$\text{sum}(F0101\_r110\_c010, F0101\_r172\_c010) / 1000000000$	F0101_r110_c010 F0101_r172_c010
<i>of which: held for trading</i>	$\text{sum}(F0101\_r070\_c010, F0101\_r093\_c010) / 1000000000$	F0101_r070_c010 F0101_r093_c010
<b>Derivatives</b>	$\text{sum}(F0101\_r060\_c010, F0101\_r092\_c010, F0101\_r240\_c010) / 1000000000$	F0101_r060_c010 F0101_r092_c010 F0101_r240_c010
Trading	$\text{sum}(F0101\_r060\_c010, F0101\_r092\_c010) / 1000000000$	F0101_r060_c010 F0101_r092_c010
Derivatives – hedge accounting	$F0101\_r240\_c010 / 1000000000$	F0101_r240_c010
<b>Investments in subsidiaries, joint-ventures and associates</b>	$F0101\_r260\_c010 / 1000000000$	F0101_r260_c010
<b>Intangible assets and goodwill</b>	$F0101\_r300\_c010 / 1000000000$	F0101_r300_c010
<b>Other assets</b>	$\text{sum}(F0101\_r380\_c010, -F0101\_r010\_c010, -F0101\_r090\_c010, -F0101\_r095\_c010, -F0101\_r130\_c010, -F0101\_r170\_c010, -F0101\_r174\_c010, -F0101\_r178\_c010, -F0101\_r200\_c010, -F0101\_r230\_c010, -F0101\_r233\_c010, -F0101\_r237\_c010, -F0101\_r080\_c010, -F0101\_r094\_c010, -F0101\_r120\_c010, -F0101\_r160\_c010, -F0101\_r173\_c010, -F0101\_r177\_c010, -F0101\_r190\_c010, -F0101\_r220\_c010, -F0101\_r232\_c010, -F0101\_r236\_c010, -F0101\_r070\_c010, -F0101\_r093\_c010, -F0101\_r110\_c010, -F0101\_r150\_c010, -F0101\_r172\_c010, -F0101\_r176\_c010, -F0101\_r235\_c010, -F0101\_r060\_c010, -F0101\_r092\_c010, -F0101\_r240\_c010, -F0101\_r260\_c010, -F0101\_r300\_c010) / 1000000000$	F0101_r380_c010 F0101_r010_c010 F0101_r090_c010 F0101_r095_c010 F0101_r130_c010 F0101_r170_c010 F0101_r174_c010 F0101_r178_c010 F0101_r200_c010 F0101_r230_c010 F0101_r233_c010 F0101_r237_c010 F0101_r130_c010 F0101_r170_c010 F0101_r174_c010 F0101_r178_c010 F0101_r200_c010 F0101_r230_c010 F0101_r233_c010 F0101_r237_c010 F0101_r080_c010 F0101_r094_c010 F0101_r120_c010 F0101_r160_c010 F0101_r173_c010 F0101_r177_c010 F0101_r190_c010 F0101_r220_c010 F0101_r232_c010 F0101_r236_c010 F0101_r070_c010 F0101_r093_c010 F0101_r110_c010 F0101_r150_c010 F0101_r172_c010 F0101_r176_c010 F0101_r235_c010 F0101_r060_c010 F0101_r092_c010 F0101_r240_c010 F0101_r260_c010 F0101_r300_c010

Variable	Formula	ITS data points
<b>Total assets</b>	<b>F0101_r380_c010 / 1000000000</b>	<b>F0101_r380_c010</b>
<b>T02.04.1/2/3</b>		
<b>Composition of liabilities and equity</b>		
<b>Deposits</b>	<b>sum(F0801a_r050_c010, F0801a_r050_c020, F0801a_r050_c030, F0801a_r050_c034, F0801a_r050_c035) / 1000000000</b>	<b>F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035</b>
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
<b>Debt securities issued</b>	<b>sum(F0801a_r360_c010, F0801a_r360_c020, F0801a_r360_c030, F0801a_r360_c034, F0801a_r360_c035) / 1000000000</b>	<b>F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035</b>
<i>of which: subordinated</i>	sum(F0802_r020_c010, F0802_r020_c020, F0802_r020_c030) / 1000000000	F0802_r020_c010 F0802_r020_c020 F0802_r020_c030
<b>Derivatives</b>	<b>sum(F0102_r020_c010, F0102_r062_c010, F0102_r150_c010) / 1000000000</b>	<b>F0102_r020_c010 F0102_r062_c010 F0102_r150_c010</b>
<i>of which: trading</i>	sum(F0102_r020_c010, F0102_r062_c010) / 1000000000	F0102_r020_c010 F0102_r062_c010
<b>Provisions</b>	<b>F0102_r170_c010 / 1000000000</b>	<b>F0102_r170_c010</b>
<b>Other liabilities</b>	<b>sum(F0102_r300_c010, -F0801a_r050_c010, -F0801a_r050_c020, -F0801a_r050_c030, -F0801a_r050_c034, -F0801a_r050_c035, -F0801a_r360_c010, -F0801a_r360_c020, -F0801a_r360_c030, -F0801a_r360_c034, -F0801a_r360_c035, -F0102_r020_c010, -F0102_r062_c010, -F0102_r150_c010, -F0102_r170_c010) / 1000000000</b>	<b>F0102_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</b>
<b>Equity</b>	<b>F0103_r300_c010 / 1000000000</b>	<b>F0103_r300_c010</b>
Paid-up capital	sum(F0103_r020_c010, F0103_r040_c010) / 1000000000	F0103_r020_c010 F0103_r040_c010

Variable	Formula	ITS data points
Reserves	$\text{sum}(F0103\_r190\_c010, F0103\_r200\_c010, F0103\_r205\_c010, F0103\_r210\_c010) / 1000000000$	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	$\text{sum}(F0103\_r300\_c010, -F0103\_r020\_c010, -F0103\_r040\_c010, -F0103\_r190\_c010, -F0103\_r200\_c010, -F0103\_r205\_c010, -F0103\_r210\_c010, -F0103\_r270\_c010, -F0103\_r090\_c010) / 1000000000$	F0103_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
<b>Total liabilities and equity</b>	<b>F0103_r310_c010 / 1000000000</b>	<b>F0103_r310_c010</b>

### 3. Capital adequacy and asset quality

#### T03.01.1/2/3

##### Total solvency ratio and its components

Total risk exposure amount	$C0200\_r010\_c010 / 1000000000$	C0200_r010_c010
Total capital - Amount	$C0100\_r010\_c010 / 1000000000$	C0100_r010_c010
Total capital - Ratio	$C0100\_r010\_c010 / C0200\_r010\_c010$	C0100_r010_c010 C0200_r010_c010
Tier 1 - Amount	$C0100\_r015\_c010 / 1000000000$	C0100_r015_c010
Tier 1 - Ratio	$C0100\_r015\_c010 / C0200\_r010\_c010$	C0100_r015_c010 C0200_r010_c010
CET1 - Amount	$C0100\_r020\_c010 / 1000000000$	C0100_r020_c010
CET1 - Ratio	$C0100\_r020\_c010 / C0200\_r010\_c010$	C0100_r020_c010 C0200_r010_c010

#### T03.02.1/2/3

##### Solvency ratio band

CET1 - Ratio	$C0100\_r020\_c010 / C0200\_r010\_c010$	C0100_r020_c010 C0200_r010_c010
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#### T03.03.1/2/3

##### Risk exposures composition

<b>Credit risk weighted exposure amounts</b>	<b>C0200_r040_c010 / 1000000000</b>	<b>C0200_r040_c010</b>
Standardised Approach (SA)	$C0200\_r050\_c010 / 1000000000$	C0200_r050_c010
Internal rating based Approach (IRB)	$C0200\_r240\_c010 / 1000000000$	C0200_r240_c010
Risk exposure for contributions to the default fund of a CCP	$C0200\_r460\_c010 / 1000000000$	C0200_r460_c010
<b>Settlement/delivery risk exposure amount</b>	<b>C0200_r490_c010 / 1000000000</b>	<b>C0200_r490_c010</b>
<b>Market risk exposure amount</b>	<b>C0200_r520_c010 / 1000000000</b>	<b>C0200_r520_c010</b>
Market risk exposure under SA	$C0200\_r530\_c010 / 1000000000$	C0200_r530_c010
Market risk exposure under IM approach	$C0200\_r580\_c010 / 1000000000$	C0200_r580_c010
<b>Operational risk exposure amount</b>	<b>C0200_r590_c010 / 1000000000</b>	<b>C0200_r590_c010</b>
Operational risk exposure under BIA	$C0200\_r600\_c010 / 1000000000$	C0200_r600_c010
Operational risk exposure under TSA/ASA	$C0200\_r610\_c010 / 1000000000$	C0200_r610_c010
Operational risk exposure under AMA	$C0200\_r620\_c010 / 1000000000$	C0200_r620_c010
<b>Risk exposure for credit valuation adjustment</b>	<b>C0200_r640_c010 / 1000000000</b>	<b>C0200_r640_c010</b>
Other	$\text{sum}(C0200\_r630\_c010, C0200\_r680\_c010, C0200\_r690\_c010) / 1000000000$	C0200_r630_c010 C0200_r680_c010 C0200_r690_c010
<b>Total risk exposure amount</b>	<b>C0200_r010_c010 / 1000000000</b>	<b>C0200_r010_c010</b>

#### T03.04

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

Performing exposures: Loans and advances - Amount	$\text{sum}(F1800a\_r070\_c020, F1800a\_r250\_c020) / 1000000000$	F1800a_r070_c020 F1800a_r250_c020
Performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(F1800b\_r070\_c140, F1800b\_r250\_c140) / \text{sum}(F1800a\_r070\_c020, F1800a\_r250\_c020)$	F1800b_r070_c140 F1800a_r070_c020 F1800b_r250_c140 F1800a_r250_c020
Performing exposures: Central banks - Amount	$\text{sum}(F1800a\_r080\_c020, F1800a\_r260\_c020) / 1000000000$	F1800a_r080_c020 F1800a_r260_c020
Performing exposures: Central banks - Coverage ratio	$-\text{sum}(F1800b\_r080\_c140, F1800b\_r260\_c140) / \text{sum}(F1800a\_r080\_c020, F1800a\_r260\_c020)$	F1800b_r080_c140 F1800a_r080_c020 F1800b_r260_c140 F1800a_r260_c020

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

Variable	Formula	ITS data points
Non-performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(\text{F1800b\_r100\_c150}, \text{F1800b\_r280\_c150}) / \text{sum}(\text{F1800a\_r100\_c060}, \text{F1800a\_r280\_c060})$	F1800b_r100_c150 F1800a_r100_c060 F1800b_r280_c150 F1800a_r280_c060
Non-performing exposures: Other financial corporations - Amount	$\text{sum}(\text{F1800a\_r110\_c060}, \text{F1800a\_r290\_c060}) / 1000000000$	F1800a_r110_c060 F1800a_r290_c060
Non-performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b\_r110\_c150}, \text{F1800b\_r290\_c150}) / \text{sum}(\text{F1800a\_r110\_c060}, \text{F1800a\_r290\_c060})$	F1800b_r110_c150 F1800a_r110_c060 F1800b_r290_c150 F1800a_r290_c060
Non-performing exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1800a\_r120\_c060}, \text{F1800a\_r300\_c060}) / 1000000000$	F1800a_r120_c060 F1800a_r300_c060
Non-performing exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b\_r120\_c150}, \text{F1800b\_r300\_c150}) / \text{sum}(\text{F1800a\_r120\_c060}, \text{F1800a\_r300\_c060})$	F1800b_r120_c150 F1800a_r120_c060 F1800b_r300_c150 F1800a_r300_c060
Non-performing exposures: Households - Amount	$\text{sum}(\text{F1800a\_r150\_c060}, \text{F1800a\_r310\_c060}) / 1000000000$	F1800a_r150_c060 F1800a_r310_c060
Non-performing exposures: Households - Coverage ratio	$-\text{sum}(\text{F1800b\_r150\_c150}, \text{F1800b\_r310\_c150}) / \text{sum}(\text{F1800a\_r150\_c060}, \text{F1800a\_r310\_c060})$	F1800b_r150_c150 F1800a_r150_c060 F1800b_r310_c150 F1800a_r310_c060
<b>Non-performing exposures: Debt securities at amortised cost - Amount</b>	<b>F1800a_r010_c060 / 1000000000</b>	<b>F1800a_r180_c060</b>
<b>Non-performing exposures: Debt securities at amortised cost - Coverage ratio</b>	<b>-F1800b_r010_c150 / F1800a_r010_c060</b>	<b>F1800b_r180_c150 F1800a_r180_c060</b>
<b>Non-performing exposures: Debt securities at fair value other than HFT - Amount</b>	<b>F1800a_r190_c060 / 1000000000</b>	<b>F1800a_r190_c060</b>
<b>Non-performing exposures: Debt securities at fair value other than HFT - Coverage ratio</b>	<b>-F1800b_r190_c150 / F1800a_r190_c060</b>	<b>F1800b_r190_c150 F1800a_r190_c060</b>
<b>Non-performing exposures: Off-balance sheet exposures - Amount</b>	<b>F1800a_r550_c060 / 1000000000</b>	<b>F1800a_r550_c060</b>
<b>Non-performing exposures: Off-balance sheet exposures - Coverage ratio</b>	<b>F1800b_r550_c150 / F1800a_r550_c060</b>	<b>F1800b_r550_c150 F1800a_r550_c060</b>
<b>Non-performing exposures: Total - Amount</b>	<b><math>\text{sum}(\text{F1800a\_r180\_c060}, \text{F1800a\_r320\_c060}, \text{F1800a\_r550\_c060}) / 1000000000</math></b>	<b>F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060</b>
<b>Non-performing exposures: Total - Coverage ratio</b>	<b><math>-\text{sum}(\text{F1800b\_r180\_c150}, \text{F1800b\_r320\_c150}, \text{F1800b\_r550\_c150}) / \text{sum}(\text{F1800a\_r180\_c060}, \text{F1800a\_r320\_c060}, \text{F1800a\_r550\_c060})</math></b>	<b>F1800b_r180_c150 F1800b_r320_c150 F1800b_r550_c150 F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060</b>
<b>T03.05.1/2/3</b>		
<b>Asset quality: non-performing loans and advances</b>		
Loans and advances	$\text{sum}(\text{F1800a\_r070\_c010}, \text{F1800a\_r250\_c010}) / 1000000000$	F1800a_r070_c010 F1800a_r250_c010
Non-performing loans and advances	$\text{sum}(\text{F1800a\_r070\_c060}, \text{F1800a\_r250\_c060}) / 1000000000$	F1800a_r070_c060 F1800a_r250_c060
Non-performing loans ratio	$\text{sum}(\text{F1800a\_r070\_c060}, \text{F1800a\_r250\_c060}) / \text{sum}(\text{F1800a\_r070\_c010}, \text{F1800a\_r250\_c010})$	F1800a_r070_c060 F1800a_r250_c060 F1800a_r070_c010 F1800a_r250_c010
<b>T03.06.1</b>		
<b>Asset quality: forbearance by instrument and counterparty</b>		
<b>Performing forborne exposures: Loans and advances - Amount</b>	<b><math>\text{sum}(\text{F1900a\_r070\_c020}, \text{F1900a\_r250\_c020}) / 1000000000</math></b>	<b>F1900a_r070_c020 F1900a_r250_c020</b>
<b>Performing forborne exposures: Loans and advances - Coverage ratio</b>	<b><math>-\text{sum}(\text{F1900b\_r070\_c130}, \text{F1900b\_r250\_c130}) / \text{sum}(\text{F1900a\_r070\_c020}, \text{F1900a\_r250\_c020})</math></b>	<b>F1900b_r070_c130 F1900a_r070_c020 F1900b_r250_c130 F1900a_r250_c020</b>
Performing forborne exposures: Central banks - Amount	$\text{sum}(\text{F1900a\_r080\_c020}, \text{F1900a\_r260\_c020}) / 1000000000$	F1900a_r080_c020 F1900a_r260_c020
Performing forborne exposures: Central banks - Coverage ratio	$-\text{sum}(\text{F1900b\_r080\_c130}, \text{F1900b\_r260\_c130}) / \text{sum}(\text{F1900a\_r080\_c020}, \text{F1900a\_r260\_c020})$	F1900b_r080_c130 F1900a_r080_c020 F1900b_r260_c130 F1900a_r260_c020
Performing forborne exposures: General governments - Amount	$\text{sum}(\text{F1900a\_r090\_c020}, \text{F1900a\_r270\_c020}) / 1000000000$	F1900a_r090_c020 F1900a_r270_c020
Performing forborne exposures: General governments - Coverage ratio	$-\text{sum}(\text{F1900b\_r090\_c130}, \text{F1900b\_r270\_c130}) / \text{sum}(\text{F1900a\_r090\_c020}, \text{F1900a\_r270\_c020})$	F1900b_r090_c130 F1900a_r090_c020 F1900b_r270_c130 F1900a_r270_c020

Variable	Formula	ITS data points
Performing forborne exposures: Credit institutions - Amount	sum(F1900a_r100_c020, F1900a_r280_c020) / 1000000000	F1900a_r100_c020 F1900a_r280_c020
Performing forborne exposures: Credit institutions - Coverage ratio	-sum(F1900b_r100_c130, F1900b_r280_c130) / sum(F1900a_r100_c020, F1900a_r280_c020)	F1900b_r100_c130 F1900a_r100_c020 F1900b_r280_c130 F1900a_r280_c020
Performing forborne exposures: Other financial corporations - Amount	sum(F1900a_r110_c020, F1900a_r290_c020) / 1000000000	F1900a_r110_c020 F1900a_r290_c020
Performing forborne exposures: Other financial corporations - Coverage ratio	-sum(F1900b_r110_c130, F1900b_r290_c130) / sum(F1900a_r110_c020, F1900a_r290_c020)	F1900b_r110_c130 F1900a_r110_c020 F1900b_r290_c130 F1900a_r290_c020
Performing forborne exposures: Non-financial corporations - Amount	sum(F1900a_r120_c020, F1900a_r300_c020) / 1000000000	F1900a_r120_c020 F1900a_r300_c020
Performing forborne exposures: Non-financial corporations - Coverage ratio	-sum(F1900b_r120_c130, F1900b_r300_c130) / sum(F1900a_r120_c020, F1900a_r300_c020)	F1900b_r120_c130 F1900a_r120_c020 F1900b_r300_c130 F1900a_r300_c020
Performing forborne exposures: Households - Amount	sum(F1900a_r150_c020, F1900a_r310_c020) / 1000000000	F1900a_r150_c020 F1900a_r310_c020
Performing forborne exposures: Households - Coverage ratio	-sum(F1900b_r150_c130, F1900b_r310_c130) / sum(F1900a_r150_c020, F1900a_r310_c020)	F1900b_r150_c130 F1900a_r150_c020 F1900b_r310_c130 F1900a_r310_c020
<b>Performing forborne exposures: Debt securities at amortised cost - Amount</b>	<b>F1900a_r010_c020 / 1000000000</b>	<b>F1900a_r010_c020</b>
<b>Performing forborne exposures: Debt securities at amortised cost - Coverage ratio</b>	<b>-F1900b_r010_c130 / F1900a_r010_c020</b>	<b>F1900b_r010_c130 F1900a_r010_c020</b>
<b>Performing forborne exposures: Debt securities at fair value other than HFT - Amount</b>	<b>F1900a_r190_c020 / 1000000000</b>	<b>F1900a_r190_c020</b>
<b>Performing forborne exposures: Debt securities at fair value other than HFT - Coverage ratio</b>	<b>-F1900b_r190_c130 / F1900a_r190_c020</b>	<b>F1900b_r190_c130 F1900a_r190_c020</b>
<b>Performing forborne exposures: Off-balance sheet exposures - Amount</b>	<b>F1900d_r340_c020 / 1000000000</b>	<b>F1900d_r340_c020</b>
<b>Performing forborne exposures: Off-balance sheet exposures - Coverage ratio</b>	<b>F1900b_r340_c130 / F1900d_r340_c020</b>	<b>F1900b_r340_c130 F1900d_r340_c020</b>
<b>Performing forborne exposures: Total - Amount</b>	<b>sum(F1900a_r180_c020, F1900a_r320_c020, F1900d_r340_c020) / 1000000000</b>	<b>F1900a_r180_c020 F1900a_r320_c020 F1900d_r340_c020</b>
<b>Performing forborne exposures: Total - Coverage ratio</b>	<b>-sum(F1900b_r180_c130, F1900b_r320_c130, F1900b_r340_c130) / sum(F1900a_r180_c020, F1900a_r320_c020, F1900d_r340_c020)</b>	<b>F1900b_r180_c130 F1900b_r320_c130 F1900b_r340_c130 F1900a_r180_c020 F1900a_r320_c020 F1900d_r340_c020</b>
<b>Non-performing forborne exposures: Loans and advances - Amount</b>	<b>sum(F1900a_r070_c060, F1900a_r250_c060) / 1000000000</b>	<b>F1900a_r070_c060 F1900a_r250_c060</b>
<b>Non-performing forborne exposures: Loans and advances - Coverage ratio</b>	<b>-sum(F1900b_r070_c140, F1900b_r250_c140) / sum(F1900a_r070_c060, F1900a_r250_c060)</b>	<b>F1900b_r070_c140 F1900a_r070_c060 F1900b_r250_c140 F1900a_r250_c060</b>
Non-performing forborne exposures: Central banks - Amount	sum(F1900a_r080_c060, F1900a_r260_c060) / 1000000000	F1900a_r080_c060 F1900a_r260_c060
Non-performing forborne exposures: Central banks - Coverage ratio	-sum(F1900b_r080_c140, F1900b_r260_c140) / sum(F1900a_r080_c060, F1900a_r260_c060)	F1900b_r080_c140 F1900a_r080_c060 F1900b_r260_c140 F1900a_r260_c060
Non-performing forborne exposures: General governments - Amount	sum(F1900a_r090_c060, F1900a_r270_c060) / 1000000000	F1900a_r090_c060 F1900a_r270_c060
Non-performing forborne exposures: General governments - Coverage ratio	-sum(F1900b_r090_c140, F1900b_r270_c140) / sum(F1900a_r090_c060, F1900a_r270_c060)	F1900b_r090_c140 F1900a_r090_c060 F1900b_r270_c140 F1900a_r270_c060
Non-performing forborne exposures: Credit institutions - Amount	sum(F1900a_r100_c060, F1900a_r280_c060) / 1000000000	F1900a_r100_c060 F1900a_r280_c060
Non-performing forborne exposures: Credit institutions - Coverage ratio	-sum(F1900b_r100_c140, F1900b_r280_c140) / sum(F1900a_r100_c060, F1900a_r280_c060)	F1900b_r100_c140 F1900a_r100_c060 F1900b_r280_c140 F1900a_r280_c060
Non-performing forborne exposures: Other financial corporations - Amount	sum(F1900a_r110_c060, F1900a_r290_c060) / 1000000000	F1900a_r110_c060 F1900a_r290_c060



Variable	Formula	ITS data points
Non-performing forborne exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b\_r110\_c140}, \text{F1900b\_r290\_c140}) / \text{sum}(\text{F1900a\_r110\_c060}, \text{F1900a\_r290\_c060})$	F1900b_r110_c140 F1900a_r110_c060 F1900b_r290_c140 F1900a_r290_c060
Non-performing forborne exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1900a\_r120\_c060}, \text{F1900a\_r300\_c060}) / 1000000000$	F1900a_r120_c060 F1900a_r300_c060
Non-performing forborne exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b\_r120\_c140}, \text{F1900b\_r300\_c140}) / \text{sum}(\text{F1900a\_r120\_c060}, \text{F1900a\_r300\_c060})$	F1900b_r120_c140 F1900a_r120_c060 F1900b_r300_c140 F1900a_r300_c060
Non-performing forborne exposures: Households - Amount	$\text{sum}(\text{F1900a\_r150\_c060}, \text{F1900a\_r310\_c060}) / 1000000000$	F1900a_r150_c060 F1900a_r310_c060
Non-performing forborne exposures: Households - Coverage ratio	$-\text{sum}(\text{F1900b\_r150\_c140}, \text{F1900b\_r310\_c140}) / \text{sum}(\text{F1900a\_r150\_c060}, \text{F1900a\_r310\_c060})$	F1900b_r150_c140 F1900a_r150_c060 F1900b_r310_c140 F1900a_r310_c060
<b>Non-performing forborne exposures: Debt securities at amortised cost - Amount</b>	<b>F1900a_r010_c060 / 1000000000</b>	<b>F1900a_r010_c060</b>
<b>Non-performing forborne exposures: Debt securities at amortised cost - Coverage ratio</b>	<b><math>-\text{F1900b\_r010\_c140} / \text{F1900a\_r010\_c060}</math></b>	<b>F1900b_r010_c140 F1900a_r010_c060</b>
<b>Non-performing forborne exposures: Debt securities at fair value other than HFT - Amount</b>	<b>F1900a_r190_c060 / 1000000000</b>	<b>F1900a_r190_c060</b>
<b>Non-performing forborne exposures: Debt securities at fair value other than HFT - Coverage ratio</b>	<b><math>-\text{F1900b\_r190\_c140} / \text{F1900a\_r190\_c060}</math></b>	<b>F1900b_r190_c140 F1900a_r190_c060</b>
<b>Non-performing forborne exposures: Off-balance sheet exposures - Amount</b>	<b>F1900d_r340_c060 / 1000000000</b>	<b>F1900d_r340_c060</b>
<b>Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio</b>	<b><math>\text{F1900b\_r340\_c140} / \text{F1900d\_r340\_c060}</math></b>	<b>F1900b_r340_c140 F1900d_r340_c060</b>
<b>Non-performing forborne exposures: Total - Amount</b>	<b><math>\text{sum}(\text{F1900a\_r180\_c060}, \text{F1900a\_r320\_c060}, \text{F1900d\_r340\_c060}) / 1000000000</math></b>	<b>F1900a_r180_c060 F1900a_r320_c060 F1900d_r340_c060</b>
<b>Non-performing forborne exposures: Total - Coverage ratio</b>	<b><math>-\text{sum}(\text{F1900b\_r180\_c140}, \text{F1900b\_r320\_c140}, \text{F1900b\_r340\_c140}) / \text{sum}(\text{F1900a\_r180\_c060}, \text{F1900a\_r320\_c060}, \text{F1900d\_r340\_c060})</math></b>	<b>F1900b_r180_c140 F1900b_r320_c140 F1900b_r340_c140 F1900a_r180_c060 F1900a_r320_c060 F1900d_r340_c060</b>

### T03.06.2/3

#### Asset quality: non-performing exposures and forbearance

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

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

#### 4. Funding

##### T04.01.1/2/3

##### Loan-to-deposit ratio

Total loans and advances to non-financial corporation and households	$\text{sum}(F0401\_r170\_c010, F0402\_r170\_c010, F0403\_r170\_c030, F0404\_r120\_c060, F0404\_r260\_c060, F0406\_r170\_c010, F0407\_r170\_c010, F0408\_r170\_c010, F0409\_r120\_c050, F0410\_r170\_c010, F0401\_r180\_c010, F0402\_r180\_c010, F0403\_r180\_c030, F0404\_r130\_c060, F0404\_r270\_c060, F0406\_r180\_c010, F0407\_r180\_c010, F0408\_r180\_c010, F0409\_r130\_c050, F0410\_r180\_c010) / 1000000000$	F0401_r170_c010 F0402_r170_c010 F0403_r170_c030 F0404_r120_c060 F0404_r260_c060 F0406_r170_c010 F0407_r170_c010 F0408_r170_c010 F0409_r120_c050 F0410_r170_c010 F0401_r180_c010 F0402_r180_c010 F0403_r180_c030 F0404_r130_c060 F0404_r270_c060 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0409_r130_c050 F0410_r180_c010
Total deposits to non-financial corporations and households	$\text{sum}(F0801a\_r260\_c010, F0801a\_r260\_c020, F0801a\_r260\_c030, F0801a\_r260\_c034, F0801a\_r260\_c035, F0801a\_r310\_c010, F0801a\_r310\_c020, F0801a\_r310\_c030, F0801a\_r310\_c034, F0801a\_r310\_c035) / 1000000000$	F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035
Loan-to-deposit ratio	$\text{sum}(F0401\_r170\_c010, F0402\_r170\_c010, F0403\_r170\_c030, F0404\_r120\_c060, F0404\_r260\_c060, F0406\_r170\_c010, F0407\_r170\_c010, F0408\_r170\_c010, F0409\_r120\_c050, F0410\_r170\_c010, F0401\_r180\_c010, F0402\_r180\_c010, F0403\_r180\_c030, F0404\_r130\_c060, F0404\_r270\_c060, F0406\_r180\_c010, F0407\_r180\_c010, F0408\_r180\_c010, F0409\_r130\_c050, F0410\_r180\_c010) / \text{sum}(F0801a\_r260\_c010, F0801a\_r260\_c020, F0801a\_r260\_c030, F0801a\_r260\_c034, F0801a\_r260\_c035, F0801a\_r310\_c010, F0801a\_r310\_c020, F0801a\_r310\_c030, F0801a\_r310\_c034, F0801a\_r310\_c035)$	F0401_r170_c010 F0402_r170_c010 F0403_r170_c030 F0404_r120_c060 F0404_r260_c060 F0406_r170_c010 F0407_r170_c010 F0408_r170_c010 F0409_r120_c050 F0410_r170_c010 F0401_r180_c010 F0402_r180_c010 F0403_r180_c030 F0404_r130_c060 F0404_r270_c060 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0409_r130_c050 F0410_r180_c010 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