

Definitions of the ITS data points presented in Supervisory Banking Statistics

Variable	Formula	ITS data points
1. General statistics		
T01.03 Total assets by location of ultimate parent		
Total assets	F0101_r380_c010	F0101_r380_c010
T01.04 Concentration of total assets		
Total assets	F0101_r380_c010	F0101_r380_c010
2. Balance sheet composition and profitability		
T02.01.1/2/3 Profit and loss figures		
Net interest income	sum(F0200_r010_c010, -F0200_r090_c010) / 1000000	F0200_r010_c010 F0200_r090_c010
Net fee and commission income	sum(F0200_r200_c010, -F0200_r210_c010) / 1000000	F0200_r200_c010 F0200_r210_c010
Net trading income	sum(F0200_r280_c010, F0200_r285_c010) / 1000000	F0200_r280_c010 F0200_r285_c010
Exchange differences, net	F0200_r310_c010 / 1000000	F0200_r310_c010
Net other operating income	sum(F0200_r355_c010, -F0200_r010_c010, F0200_r090_c010, - F0200_r200_c010, F0200_r210_c010, -F0200_r280_c010, - F0200_r285_c010, -F0200_r310_c010) / 1000000	F0200_r010_c010 F0200_r090_c010 F0200_r200_c010 F0200_r210_c010 F0200_r280_c010 F0200_r285_c010 F0200_r310_c010 F0200_r355_c010
Operating income	F0200_r355_c010 / 1000000	F0200_r355_c010
Administrative expenses and depreciation	-sum(F0200_r360_c010, F0200_r390_c010) / 1000000	F0200_r360_c010 F0200_r390_c010
Net income before impairment, provisions and taxes	sum(F0200_r355_c010, -F0200_r360_c010, - F0200_r390_c010) / 1000000	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010
Impairment and provisions	-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	sum(F0200_r610_c010, F0200_r430_c010, F0200_r460_c010, F0200_r510_c010, F0200_r520_c010, -F0200_r355_c010, F0200_r360_c010, F0200_r390_c010) / 1000000	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010 F0200_r430_c010 F0200_r460_c010 F0200_r510_c010 F0200_r520_c010 F0200_r610_c010
Profit and loss before tax from continued operation	F0200_r610_c010 / 1000000	F0200_r610_c010
Profit and loss before tax from discontinued operation	sum(F0200_r633_c010, F0200_r650_c010) / 1000000	F0200_r633_c010 F0200_r650_c010
Tax expenses or income	-sum(F0200_r620_c010, F0200_r634_c010, F0200_r660_c010) / 1000000	F0200_r620_c010 F0200_r634_c010 F0200_r660_c010
Net profit/loss	F0200_r670_c010 / 1000000	F0200_r670_c010
T02.02.1/2/3 Key performance indicators		
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)	sum(F0200_r360_c010, F0200_r390_c010) / F0200_r355_c010	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010
T02.03.1/2/3 Composition of assets		
Cash, cash balances at central banks, other demand	F0101_r010_c010 / 1000000000	F0101_r010_c010
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

Variable	Formula	ITS data points
General governments	sum(F0401_r140_c010, F0402_r140_c010, F0403_r140_c030, F0404_r090_c060, F0404_r230_c060, F0406_r140_c010, F0407_r140_c010, F0408_r140_c010, F0409_r090_c050, F0410_r140_c010) / 1000000000	F0401_r140_c010 F0402_r140_c010 F0403_r140_c030 F0404_r090_c060 F0404_r230_c060 F0406_r140_c010 F0407_r140_c010 F0408_r140_c010 F0409_r090_c050 F0410_r140_c010
Credit institutions	sum(F0401_r150_c010, F0402_r150_c010, F0403_r150_c030, F0404_r100_c060, F0404_r240_c060, F0406_r150_c010, F0407_r150_c010, F0408_r150_c010, F0409_r100_c050, F0410_r150_c010) / 1000000000	F0401_r150_c010 F0402_r150_c010 F0403_r150_c030 F0404_r100_c060 F0404_r240_c060 F0406_r150_c010 F0407_r150_c010 F0408_r150_c010 F0409_r100_c050 F0410_r150_c010
Other financial corporations	sum(F0401_r160_c010, F0402_r160_c010, F0403_r160_c030, F0404_r110_c060, F0404_r250_c060, F0406_r160_c010, F0407_r160_c010, F0408_r160_c010, F0409_r110_c050, F0410_r160_c010) / 1000000000	F0401_r160_c010 F0402_r160_c010 F0403_r160_c030 F0404_r110_c060 F0404_r250_c060 F0406_r160_c010 F0407_r160_c010 F0408_r160_c010 F0409_r110_c050 F0410_r160_c010
Non-financial corporations	sum(F0401_r170_c010, F0402_r170_c010, F0403_r170_c030, F0404_r120_c060, F0404_r260_c060, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0409_r120_c050, F0410_r170_c010) / 1000000000	F0401_r170_c010 F0402_r170_c010 F0403_r170_c030 F0404_r120_c060 F0404_r260_c060 F0406_r170_c010 F0407_r170_c010 F0408_r170_c010 F0409_r120_c050 F0410_r170_c010
Households	sum(F0401_r180_c010, F0402_r180_c010, F0403_r180_c030, F0404_r130_c060, F0404_r270_c060, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r180_c010 F0402_r180_c010 F0403_r180_c030 F0404_r130_c060 F0404_r270_c060 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0409_r130_c050 F0410_r180_c010
Debt securities	sum(F0101_r080_c010, F0101_r094_c010, F0101_r120_c010, F0101_r160_c010, F0101_r173_c010, F0101_r177_c010, F0101_r190_c010, F0101_r220_c010, F0101_r232_c010, F0101_r236_c010) / 1000000000	F0101_r080_c010 F0101_r094_c010 F0101_r120_c010 F0101_r160_c010 F0101_r173_c010 F0101_r177_c010 F0101_r190_c010 F0101_r220_c010 F0101_r232_c010 F0101_r236_c010
<i>of which: loans and receivables</i>	F0101_r190_c010 / 1000000000	F0101_r190_c010
<i>of which: held to maturity</i>	sum(F0101_r220_c010, F0101_r232_c010) / 1000000000	F0101_r220_c010 F0101_r232_c010
<i>of which: available for sale</i>	F0101_r160_c010 / 1000000000	F0101_r160_c010
<i>of which: designated at fair value through profit or loss</i>	sum(F0101_r120_c010, F0101_r173_c010) / 1000000000	F0101_r120_c010 F0101_r173_c010
<i>of which: held for trading</i>	sum(F0101_r080_c010, F0101_r094_c010) / 1000000000	F0101_r080_c010 F0101_r094_c010
Equity instruments	sum(F0101_r070_c010, F0101_r093_c010, F0101_r110_c010, F0101_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>	sum(F0101_r110_c010, F0101_r172_c010) / 1000000000	F0101_r110_c010 F0101_r172_c010
<i>of which: held for trading</i>	sum(F0101_r070_c010, F0101_r093_c010) / 1000000000	F0101_r070_c010 F0101_r093_c010
Derivatives	sum(F0101_r060_c010, F0101_r092_c010, F0101_r240_c010) / 1000000000	F0101_r060_c010 F0101_r092_c010 F0101_r240_c010

Variable	Formula	ITS data points
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	F0101_r260_c010 / 1000000000	F0101_r260_c010
Intangible assets and goodwill	F0101_r300_c010 / 1000000000	F0101_r300_c010
Other assets	sum(F0101_r380_c010, -F0101_r010_c010, - F0101_r090_c010, -F0101_r095_c010, -F0101_r130_c010, - F0101_r170_c010, -F0101_r174_c010, -F0101_r178_c010, - F0101_r200_c010, -F0101_r230_c010, -F0101_r233_c010, - F0101_r237_c010, -F0101_r080_c010, -F0101_r094_c010, - F0101_r120_c010, -F0101_r160_c010, -F0101_r173_c010, - F0101_r177_c010, -F0101_r190_c010, -F0101_r220_c010, - F0101_r232_c010, -F0101_r236_c010, -F0101_r070_c010, - F0101_r093_c010, -F0101_r110_c010, -F0101_r150_c010, - F0101_r172_c010, -F0101_r176_c010, -F0101_r235_c010, - F0101_r060_c010, -F0101_r092_c010, -F0101_r240_c010, - F0101_r260_c010, -F0101_r300_c010) / 1000000000	F0101_r010_c010 F0101_r060_c010 F0101_r070_c010 F0101_r080_c010 F0101_r090_c010 F0101_r092_c010 F0101_r093_c010 F0101_r094_c010 F0101_r095_c010 F0101_r110_c010 F0101_r120_c010 F0101_r130_c010 F0101_r150_c010 F0101_r160_c010 F0101_r170_c010 F0101_r172_c010 F0101_r173_c010 F0101_r174_c010 F0101_r176_c010 F0101_r177_c010 F0101_r178_c010 F0101_r190_c010 F0101_r200_c010 F0101_r220_c010 F0101_r230_c010 F0101_r232_c010 F0101_r233_c010 F0101_r235_c010 F0101_r236_c010 F0101_r237_c010 F0101_r240_c010 F0101_r260_c010 F0101_r300_c010 F0101_r380_c010
Total assets	F0101_r380_c010 / 1000000000	F0101_r380_c010
T02.04.1/2/3 Composition of liabilities and equity		
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>	$\text{sum}(F0802_r020_c010, F0802_r020_c020, F0802_r020_c030) / 1000000000$	F0802_r020_c010 F0802_r020_c020 F0802_r020_c030
Derivatives	$\text{sum}(F0102_r020_c010, F0102_r062_c010, F0102_r150_c010) / 1000000000$	F0102_r020_c010 F0102_r062_c010 F0102_r150_c010
<i>of which: trading</i>	$\text{sum}(F0102_r020_c010, F0102_r062_c010) / 1000000000$	F0102_r020_c010 F0102_r062_c010
Provisions	$F0102_r170_c010 / 1000000000$	F0102_r170_c010
Other liabilities	$\text{sum}(F0102_r300_c010, -F0801a_r050_c010, -F0801a_r050_c020, -F0801a_r050_c030, -F0801a_r050_c034, -F0801a_r050_c035, -F0801a_r360_c010, -F0801a_r360_c020, -F0801a_r360_c030, -F0801a_r360_c034, -F0801a_r360_c035, -F0102_r020_c010, -F0102_r062_c010, -F0102_r150_c010, -F0102_r170_c010) / 1000000000$	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
Equity	$F0103_r300_c010 / 1000000000$	F0103_r300_c010
Paid-up capital	$\text{sum}(F0103_r020_c010, F0103_r040_c010) / 1000000000$	F0103_r020_c010 F0103_r040_c010
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_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
Total liabilities and equity	$F0103_r310_c010 / 1000000000$	F0103_r310_c010
3. Capital adequacy, leverage and asset quality		
T03.01.1/2/3 Total capital ratio and its components		
Total risk exposure amount	$C0200_r010_c010 / 1000000000$	C0200_r010_c010
Total capital - Amount	$C0100_r010_c010 / 1000000000$	C0100_r010_c010
Total capital - Ratio	$C0100_r010_c010 / C0200_r010_c010$	C0100_r010_c010 C0200_r010_c010
Tier 1 - Amount	$C0100_r015_c010 / 1000000000$	C0100_r015_c010
Tier 1 - Ratio	$C0100_r015_c010 / C0200_r010_c010$	C0100_r015_c010 C0200_r010_c010
CET1 - Amount	$C0100_r020_c010 / 1000000000$	C0100_r020_c010
CET1 - Ratio	$C0100_r020_c010 / C0200_r010_c010$	C0100_r020_c010 C0200_r010_c010
T03.02.1/2/3 CET1 ratio band		
CET1 - Ratio	$C0100_r020_c010 / C0200_r010_c010$	C0100_r020_c010 C0200_r010_c010
T03.03.1/2/3 Leverage ratio		
Exposure values	$\text{sum}(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_r250_c010, C4700_r260_c010) / 1000000000$	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

Variable	Formula	ITS data points
		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	C4700_r260_c010 / 1000000000	C4700_r260_c010
Tier 1 capital - Fully phased-in definition	C4700_r310_c010 / 1000000000	C4700_r310_c010
Total exposure - Fully phased-in definition	C4700_r290_c010 / 1000000000	C4700_r290_c010
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
Leverage ratio - Fully phased-in definition	C4700_r310_c010 / C4700_r290_c010	C4700_r290_c010 C4700_r310_c010
Tier 1 capital - Transitional definition	C4700_r320_c010 / 1000000000	C4700_r320_c010
Total exposure - Transitional definition	C4700_r300_c010 / 1000000000	C4700_r300_c010
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

Variable	Formula	ITS data points
		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
Leverage ratio - Transitional definition	C4700_r320_c010 / C4700_r300_c010	C4700_r300_c010
		C4700_r320_c010
T03.04.1/2/3 Leverage ratio band		
Leverage ratio	C4700_r310_c010 / C4700_r290_c010	C4700_r290_c010
		C4700_r310_c010
T03.05.1/2/3 Risk exposures composition		
Credit risk weighted exposure amounts	C0200_r040_c010 / 1000000000	C0200_r040_c010
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
Settlement/delivery risk exposure amount	C0200_r490_c010 / 1000000000	C0200_r490_c010
Market risk exposure amount	C0200_r520_c010 / 1000000000	C0200_r520_c010
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
Operational risk exposure amount	C0200_r590_c010 / 1000000000	C0200_r590_c010
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
Risk exposure for credit valuation adjustment	C0200_r640_c010 / 1000000000	C0200_r640_c010
Other	sum(C0200_r630_c010, C0200_r680_c010, C0200_r690_c010) / 1000000000	C0200_r630_c010
		C0200_r680_c010
		C0200_r690_c010
Total risk exposure amount	C0200_r010_c010 / 1000000000	C0200_r010_c010
T03.06 Asset quality: performing and non-performing exposures by instrument and counterparty		
Performing exposures: Loans and advances - Amount	sum(F1800a_r070_c020, F1800a_r250_c020) / 1000000000	F1800a_r070_c020
		F1800a_r250_c020
Performing exposures: Loans and advances - Coverage ratio	-sum(F1800b_r070_c140, F1800b_r250_c140) / sum(F1800a_r070_c020, F1800a_r250_c020)	F1800a_r070_c020
		F1800a_r250_c020
		F1800b_r070_c140
		F1800b_r250_c140
Performing exposures: Central banks - Amount	sum(F1800a_r080_c020, F1800a_r260_c020) / 1000000000	F1800a_r080_c020
		F1800a_r260_c020
Performing exposures: Central banks - Coverage ratio	-sum(F1800b_r080_c140, F1800b_r260_c140) / sum(F1800a_r080_c020, F1800a_r260_c020)	F1800a_r080_c020
		F1800a_r260_c020
		F1800b_r080_c140
		F1800b_r260_c140
Performing exposures: General governments - Amount	sum(F1800a_r090_c020, F1800a_r270_c020) / 1000000000	F1800a_r090_c020
		F1800a_r270_c020
Performing exposures: General governments - Coverage ratio	-sum(F1800b_r090_c140, F1800b_r270_c140) / sum(F1800a_r090_c020, F1800a_r270_c020)	F1800a_r090_c020
		F1800a_r270_c020
		F1800b_r090_c140
		F1800b_r270_c140
Performing exposures: Credit institutions - Amount	sum(F1800a_r100_c020, F1800a_r280_c020) / 1000000000	F1800a_r100_c020
		F1800a_r280_c020
Performing exposures: Credit institutions - Coverage ratio	-sum(F1800b_r100_c140, F1800b_r280_c140) / sum(F1800a_r100_c020, F1800a_r280_c020)	F1800a_r100_c020
		F1800a_r280_c020
		F1800b_r100_c140
		F1800b_r280_c140
Performing exposures: Other financial corporations - Amount	sum(F1800a_r110_c020, F1800a_r290_c020) / 1000000000	F1800a_r110_c020
		F1800a_r290_c020
Performing exposures: Other financial corporations - Coverage ratio	-sum(F1800b_r110_c140, F1800b_r290_c140) / sum(F1800a_r110_c020, F1800a_r290_c020)	F1800a_r110_c020
		F1800a_r290_c020
		F1800b_r110_c140
		F1800b_r290_c140
Performing exposures: Non-financial corporations - Amount	sum(F1800a_r120_c020, F1800a_r300_c020) / 1000000000	F1800a_r120_c020
		F1800a_r300_c020
Performing exposures: Non-financial corporations - Coverage ratio	-sum(F1800b_r120_c140, F1800b_r300_c140) / sum(F1800a_r120_c020, F1800a_r300_c020)	F1800a_r120_c020
		F1800a_r300_c020
		F1800b_r120_c140
		F1800b_r300_c140
Performing exposures: Households - Amount	sum(F1800a_r150_c020, F1800a_r310_c020) / 1000000000	F1800a_r150_c020
		F1800a_r310_c020
Performing exposures: Households - Coverage ratio	-sum(F1800b_r150_c140, F1800b_r310_c140) / sum(F1800a_r150_c020, F1800a_r310_c020)	F1800a_r150_c020
		F1800a_r310_c020
		F1800b_r150_c140
		F1800b_r310_c140
Performing exposures: Debt securities at amortised cost - F1800a_r010_c020 / 1000000000		F1800a_r010_c020
Performing exposures: Debt securities at amortised cost - Coverage ratio	-F1800b_r010_c140 / F1800a_r010_c020	F1800a_r010_c020
		F1800b_r010_c140
Performing exposures: Debt securities at fair value other than HFT - Coverage ratio	F1800a_r190_c020 / 1000000000	F1800a_r190_c020
Performing exposures: Debt securities at fair value other than HFT - Coverage ratio	-F1800b_r190_c140 / F1800a_r190_c020	F1800a_r190_c020
		F1800b_r190_c140
Performing exposures: Off-balance sheet exposures - Coverage ratio	F1800a_r550_c020 / 1000000000	F1800a_r550_c020
Performing exposures: Off-balance sheet exposures - Coverage ratio	F1800b_r550_c140 / F1800a_r550_c020	F1800a_r550_c020
		F1800b_r550_c140

Variable	Formula	ITS data points
Performing exposures: Total - Amount	sum(F1800a_r180_c020, F1800a_r320_c020, F1800a_r550_c020) / 1000000000	F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020
Performing exposures: Total - Coverage ratio	-sum(F1800b_r180_c140, F1800b_r320_c140, - F1800b_r550_c140) / sum(F1800a_r180_c020, F1800a_r320_c020, F1800a_r550_c020)	F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020 F1800b_r180_c140 F1800b_r320_c140 F1800b_r550_c140
Non-performing exposures: Loans and advances - Amount	sum(F1800a_r070_c060, F1800a_r250_c060) / 1000000000	F1800a_r070_c060 F1800a_r250_c060
Non-performing exposures: Loans and advances - Coverage ratio	-sum(F1800b_r070_c150, F1800b_r250_c150) / sum(F1800a_r070_c060, F1800a_r250_c060)	F1800a_r070_c060 F1800a_r250_c060 F1800b_r070_c150 F1800b_r250_c150
Non-performing exposures: Central banks - Amount	sum(F1800a_r080_c060, F1800a_r260_c060) / 1000000000	F1800a_r080_c060 F1800a_r260_c060
Non-performing exposures: Central banks - Coverage ratio	-sum(F1800b_r080_c150, F1800b_r260_c150) / sum(F1800a_r080_c060, F1800a_r260_c060)	F1800a_r080_c060 F1800a_r260_c060 F1800b_r080_c150 F1800b_r260_c150
Non-performing exposures: General governments - Amount	sum(F1800a_r090_c060, F1800a_r270_c060) / 1000000000	F1800a_r090_c060 F1800a_r270_c060
Non-performing exposures: General governments - Coverage ratio	-sum(F1800b_r090_c150, F1800b_r270_c150) / sum(F1800a_r090_c060, F1800a_r270_c060)	F1800a_r090_c060 F1800a_r270_c060 F1800b_r090_c150 F1800b_r270_c150
Non-performing exposures: Credit institutions - Amount	sum(F1800a_r100_c060, F1800a_r280_c060) / 1000000000	F1800a_r100_c060 F1800a_r280_c060
Non-performing exposures: Credit institutions - Coverage ratio	-sum(F1800b_r100_c150, F1800b_r280_c150) / sum(F1800a_r100_c060, F1800a_r280_c060)	F1800a_r100_c060 F1800a_r280_c060 F1800b_r100_c150 F1800b_r280_c150
Non-performing exposures: Other financial corporations - Amount	sum(F1800a_r110_c060, F1800a_r290_c060) / 1000000000	F1800a_r110_c060 F1800a_r290_c060
Non-performing exposures: Other financial corporations - Coverage ratio	-sum(F1800b_r110_c150, F1800b_r290_c150) / sum(F1800a_r110_c060, F1800a_r290_c060)	F1800a_r110_c060 F1800a_r290_c060 F1800b_r110_c150 F1800b_r290_c150
Non-performing exposures: Non-financial corporations - Amount	sum(F1800a_r120_c060, F1800a_r300_c060) / 1000000000	F1800a_r120_c060 F1800a_r300_c060
Non-performing exposures: Non-financial corporations - Coverage ratio	-sum(F1800b_r120_c150, F1800b_r300_c150) / sum(F1800a_r120_c060, F1800a_r300_c060)	F1800a_r120_c060 F1800a_r300_c060 F1800b_r120_c150 F1800b_r300_c150
Non-performing exposures: Households - Amount	sum(F1800a_r150_c060, F1800a_r310_c060) / 1000000000	F1800a_r150_c060 F1800a_r310_c060
Non-performing exposures: Households - Coverage ratio	-sum(F1800b_r150_c150, F1800b_r310_c150) / sum(F1800a_r150_c060, F1800a_r310_c060)	F1800a_r150_c060 F1800a_r310_c060 F1800b_r150_c150 F1800b_r310_c150
Non-performing exposures: Debt securities at amortised cost - Coverage ratio	F1800a_r010_c060 / 1000000000	F1800a_r010_c060
Non-performing exposures: Debt securities at amortised cost - Coverage ratio	-F1800b_r010_c150 / F1800a_r010_c060	F1800a_r010_c060 F1800b_r010_c150
Non-performing exposures: Debt securities at fair value other than HFT - Coverage ratio	F1800a_r190_c060 / 1000000000	F1800a_r190_c060
Non-performing exposures: Debt securities at fair value other than HFT - Coverage ratio	-F1800b_r190_c150 / F1800a_r190_c060	F1800a_r190_c060 F1800b_r190_c150
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	F1800a_r550_c060 / 1000000000	F1800a_r550_c060
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	-F1800b_r550_c150 / F1800a_r550_c060	F1800a_r550_c060 F1800b_r550_c150
Non-performing exposures: Total - Amount	sum(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060) / 1000000000	F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060
Non-performing exposures: Total - Coverage ratio	-sum(F1800b_r180_c150, F1800b_r320_c150, - F1800b_r550_c150) / sum(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060)	F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060 F1800b_r180_c150 F1800b_r320_c150 F1800b_r550_c150
T03.07.1/2/3 Asset quality: non performing loans and advances		
Loans and advances	sum(F1800a_r070_c010, F1800a_r250_c010) / 1000000000	F1800a_r070_c010 F1800a_r250_c010
Non-performing loans and advances	sum(F1800a_r070_c060, F1800a_r250_c060) / 1000000000	F1800a_r070_c060 F1800a_r250_c060
Non-performing loans ratio	sum(F1800a_r070_c060, F1800a_r250_c060) / sum(F1800a_r070_c010, F1800a_r250_c010)	F1800a_r070_c010 F1800a_r070_c060 F1800a_r250_c010 F1800a_r250_c060
T03.08.1 Asset quality: forbearance by instrument and counterparty		
Performing forborne exposures: Loans and advances - Amount	sum(F1900a_r070_c020, F1900a_r250_c020) / 1000000000	F1900a_r070_c020 F1900a_r250_c020

Variable	Formula	ITS data points
Performing forborne exposures: Loans and advances - Coverage ratio	$-\text{sum}(\text{F1900b_r070_c130}, \text{F1900b_r250_c130}) / \text{sum}(\text{F1900a_r070_c020}, \text{F1900a_r250_c020})$	F1900a_r070_c020 F1900a_r250_c020 F1900b_r070_c130 F1900b_r250_c130
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	$-\text{sum}(\text{F1900b_r080_c130}, \text{F1900b_r260_c130}) / \text{sum}(\text{F1900a_r080_c020}, \text{F1900a_r260_c020})$	F1900a_r080_c020 F1900a_r260_c020 F1900b_r080_c130 F1900b_r260_c130
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	$-\text{sum}(\text{F1900b_r090_c130}, \text{F1900b_r270_c130}) / \text{sum}(\text{F1900a_r090_c020}, \text{F1900a_r270_c020})$	F1900a_r090_c020 F1900a_r270_c020 F1900b_r090_c130 F1900b_r270_c130
Performing forborne exposures: Credit institutions - Amount	$\text{sum}(\text{F1900a_r100_c020}, \text{F1900a_r280_c020}) / 1000000000$	F1900a_r100_c020 F1900a_r280_c020
Performing forborne exposures: Credit institutions - Coverage ratio	$-\text{sum}(\text{F1900b_r100_c130}, \text{F1900b_r280_c130}) / \text{sum}(\text{F1900a_r100_c020}, \text{F1900a_r280_c020})$	F1900a_r100_c020 F1900a_r280_c020 F1900b_r100_c130 F1900b_r280_c130
Performing forborne exposures: Other financial corporations - Amount	$\text{sum}(\text{F1900a_r110_c020}, \text{F1900a_r290_c020}) / 1000000000$	F1900a_r110_c020 F1900a_r290_c020
Performing forborne exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b_r110_c130}, \text{F1900b_r290_c130}) / \text{sum}(\text{F1900a_r110_c020}, \text{F1900a_r290_c020})$	F1900a_r110_c020 F1900a_r290_c020 F1900b_r110_c130 F1900b_r290_c130
Performing forborne exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1900a_r120_c020}, \text{F1900a_r300_c020}) / 1000000000$	F1900a_r120_c020 F1900a_r300_c020
Performing forborne exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b_r120_c130}, \text{F1900b_r300_c130}) / \text{sum}(\text{F1900a_r120_c020}, \text{F1900a_r300_c020})$	F1900a_r120_c020 F1900a_r300_c020 F1900b_r120_c130 F1900b_r300_c130
Performing forborne exposures: Households - Amount	$\text{sum}(\text{F1900a_r150_c020}, \text{F1900a_r310_c020}) / 1000000000$	F1900a_r150_c020 F1900a_r310_c020
Performing forborne exposures: Households - Coverage ratio	$-\text{sum}(\text{F1900b_r150_c130}, \text{F1900b_r310_c130}) / \text{sum}(\text{F1900a_r150_c020}, \text{F1900a_r310_c020})$	F1900a_r150_c020 F1900a_r310_c020 F1900b_r150_c130 F1900b_r310_c130
Performing forborne exposures: Debt securities at amortised cost - Coverage ratio	$\text{F1900a_r010_c020} / 1000000000$	F1900a_r010_c020
Performing forborne exposures: Debt securities at fair value other than HFT - Coverage ratio	$-\text{F1900b_r010_c130} / \text{F1900a_r010_c020}$	F1900a_r010_c020 F1900b_r010_c130
Performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1900d_r340_c020} / 1000000000$	F1900d_r340_c020
Performing forborne exposures: Total - Coverage ratio	$-\text{sum}(\text{F1900b_r180_c130}, \text{F1900b_r320_c130}, \text{F1900b_r340_c130}) / \text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r320_c020}, \text{F1900d_r340_c020})$	F1900a_r180_c020 F1900a_r320_c020 F1900b_r180_c130 F1900b_r320_c130 F1900b_r340_c130 F1900d_r340_c020
Non-performing forborne exposures: Loans and advances - Amount	$\text{sum}(\text{F1900a_r070_c060}, \text{F1900a_r250_c060}) / 1000000000$	F1900a_r070_c060 F1900a_r250_c060
Non-performing forborne exposures: Loans and advances - Coverage ratio	$-\text{sum}(\text{F1900b_r070_c140}, \text{F1900b_r250_c140}) / \text{sum}(\text{F1900a_r070_c060}, \text{F1900a_r250_c060})$	F1900a_r070_c060 F1900a_r250_c060 F1900b_r070_c140 F1900b_r250_c140
Non-performing forborne exposures: Central banks - Amount	$\text{sum}(\text{F1900a_r080_c060}, \text{F1900a_r260_c060}) / 1000000000$	F1900a_r080_c060 F1900a_r260_c060
Non-performing forborne exposures: Central banks - Coverage ratio	$-\text{sum}(\text{F1900b_r080_c140}, \text{F1900b_r260_c140}) / \text{sum}(\text{F1900a_r080_c060}, \text{F1900a_r260_c060})$	F1900a_r080_c060 F1900a_r260_c060 F1900b_r080_c140 F1900b_r260_c140
Non-performing forborne exposures: General governments - Amount	$\text{sum}(\text{F1900a_r090_c060}, \text{F1900a_r270_c060}) / 1000000000$	F1900a_r090_c060 F1900a_r270_c060
Non-performing forborne exposures: General governments - Coverage ratio	$-\text{sum}(\text{F1900b_r090_c140}, \text{F1900b_r270_c140}) / \text{sum}(\text{F1900a_r090_c060}, \text{F1900a_r270_c060})$	F1900a_r090_c060 F1900a_r270_c060 F1900b_r090_c140 F1900b_r270_c140
Non-performing forborne exposures: Credit institutions - Amount	$\text{sum}(\text{F1900a_r100_c060}, \text{F1900a_r280_c060}) / 1000000000$	F1900a_r100_c060 F1900a_r280_c060
Non-performing forborne exposures: Credit institutions - Coverage ratio	$-\text{sum}(\text{F1900b_r100_c140}, \text{F1900b_r280_c140}) / \text{sum}(\text{F1900a_r100_c060}, \text{F1900a_r280_c060})$	F1900a_r100_c060 F1900a_r280_c060 F1900b_r100_c140 F1900b_r280_c140

Variable	Formula	ITS data points
Non-performing forborne exposures: Other financial corporations - Amount	sum(F1900a_r110_c060, F1900a_r290_c060) / 1000000000	F1900a_r110_c060 F1900a_r290_c060
Non-performing forborne exposures: Other financial corporations - Coverage ratio	-sum(F1900b_r110_c140, F1900b_r290_c140) / sum(F1900a_r110_c060, F1900a_r290_c060)	F1900a_r110_c060 F1900a_r290_c060 F1900b_r110_c140 F1900b_r290_c140
Non-performing forborne exposures: Non-financial corporations - Amount	sum(F1900a_r120_c060, F1900a_r300_c060) / 1000000000	F1900a_r120_c060 F1900a_r300_c060
Non-performing forborne exposures: Non-financial corporations - Coverage ratio	-sum(F1900b_r120_c140, F1900b_r300_c140) / sum(F1900a_r120_c060, F1900a_r300_c060)	F1900a_r120_c060 F1900a_r300_c060 F1900b_r120_c140 F1900b_r300_c140
Non-performing forborne exposures: Households - Amount	sum(F1900a_r150_c060, F1900a_r310_c060) / 1000000000	F1900a_r150_c060 F1900a_r310_c060
Non-performing forborne exposures: Households - Coverage ratio	-sum(F1900b_r150_c140, F1900b_r310_c140) / sum(F1900a_r150_c060, F1900a_r310_c060)	F1900a_r150_c060 F1900a_r310_c060 F1900b_r150_c140 F1900b_r310_c140
Non-performing forborne exposures: Debt securities at amortised cost - Coverage ratio	F1900a_r010_c060 / 1000000000	F1900a_r010_c060
Non-performing forborne exposures: Debt securities at fair value other than HFT - Coverage ratio	-F1900b_r010_c140 / F1900a_r010_c060	F1900a_r010_c060 F1900b_r010_c140
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	F1900a_r190_c060 / 1000000000	F1900a_r190_c060
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	-F1900b_r190_c140 / F1900a_r190_c060	F1900a_r190_c060 F1900b_r190_c140
Non-performing forborne exposures: Total - Amount	sum(F1900a_r180_c060, F1900a_r320_c060, F1900d_r340_c060) / 1000000000	F1900a_r180_c060 F1900a_r320_c060 F1900d_r340_c060
Non-performing forborne exposures: Total - Coverage ratio	-sum(F1900b_r180_c140, F1900b_r320_c140, F1900b_r340_c140) / sum(F1900a_r180_c060, F1900a_r320_c060, F1900d_r340_c060)	F1900a_r180_c060 F1900a_r320_c060 F1900b_r180_c140 F1900b_r320_c140 F1900b_r340_c140 F1900d_r340_c060
T03.08.2/3 Asset quality: non-performing exposures and forbearance		
Total exposures: Performing - Amount	sum(F1800a_r180_c020, F1800a_r320_c020, F1800a_r550_c020) / 1000000000	F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020
Total exposures: Performing - Coverage ratio	-sum(F1800b_r180_c140, F1800b_r320_c140, F1800b_r550_c140) / sum(F1800a_r180_c020, F1800a_r320_c020, F1800a_r550_c020)	F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020 F1800b_r180_c140 F1800b_r320_c140 F1800b_r550_c140
Total exposures: Non-performing - Amount	sum(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060) / 1000000000	F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060
Total exposures: Non-performing - Coverage ratio	-sum(F1800b_r180_c150, F1800b_r320_c150, F1800b_r550_c150) / sum(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060)	F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060 F1800b_r180_c150 F1800b_r320_c150 F1800b_r550_c150
Forborne exposures: Performing - Amount	sum(F1900a_r180_c020, F1900a_r320_c020, F1900d_r340_c020) / 1000000000	F1900a_r180_c020 F1900a_r320_c020 F1900d_r340_c020
Forborne exposures: Performing - Coverage ratio	-sum(F1900b_r180_c130, F1900b_r320_c130, F1900b_r340_c130) / sum(F1900a_r180_c020, F1900a_r320_c020, F1900d_r340_c020)	F1900a_r180_c020 F1900a_r320_c020 F1900b_r180_c130 F1900b_r320_c130 F1900b_r340_c130 F1900d_r340_c020
Forborne exposures: Non-performing - Amount	sum(F1900a_r180_c060, F1900a_r320_c060, F1900d_r340_c060) / 1000000000	F1900a_r180_c060 F1900a_r320_c060 F1900d_r340_c060
Forborne exposures: Non-performing - Coverage ratio	-sum(F1900b_r180_c140, F1900b_r320_c140, F1900b_r340_c140) / sum(F1900a_r180_c060, F1900a_r320_c060, F1900d_r340_c060)	F1900a_r180_c060 F1900a_r320_c060 F1900b_r180_c140 F1900b_r320_c140 F1900b_r340_c140 F1900d_r340_c060

Variable	Formula	ITS data points
4. Funding		
T04.01.1/2/3 Loan-to-deposit ratio		
Total loans and advances to non-financial corporations and households	sum(F0401_r170_c010, F0402_r170_c010, F0403_r170_c030, F0404_r120_c060, F0404_r260_c060, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0409_r120_c050, F0410_r170_c010, F0401_r180_c010, F0402_r180_c010, F0403_r180_c030, F0404_r130_c060, F0404_r270_c060, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r170_c010 F0401_r180_c010 F0402_r170_c010 F0402_r180_c010 F0403_r170_c030 F0403_r180_c030 F0404_r120_c060 F0404_r130_c060 F0404_r260_c060 F0404_r270_c060 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r180_c010 F0409_r120_c050 F0409_r130_c050 F0410_r170_c010 F0410_r180_c010
Total deposits to non-financial corporations and households	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, F0402_r170_c010, F0403_r170_c030, F0404_r120_c060, F0404_r260_c060, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0409_r120_c050, F0410_r170_c010, F0401_r180_c010, F0402_r180_c010, F0403_r180_c030, F0404_r130_c060, F0404_r270_c060, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0409_r130_c050, F0410_r180_c010) / sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035, F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035)	F0401_r170_c010 F0401_r180_c010 F0402_r170_c010 F0402_r180_c010 F0403_r170_c030 F0403_r180_c030 F0404_r120_c060 F0404_r130_c060 F0404_r260_c060 F0404_r270_c060 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r180_c010 F0409_r120_c050 F0409_r130_c050 F0410_r170_c010 F0410_r180_c010 F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035

5. Liquidity

T05.01.1/2/3 Liquidity coverage ratio

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 before cap application	sum(C7600a_r090_c010, C7600a_r130_c010) / 1000000000	C7600a_r090_c010 C7600a_r130_c010
Excluding EHQCB	C7600a_r090_c010 / 1000000000	C7600a_r090_c010
EHQCB	C7600a_r130_c010 / 1000000000	C7600a_r130_c010
Level 2 assets: unadjusted	sum(C7600a_r160_c010, C7600a_r220_c010) / 1000000000	C7600a_r160_c010 C7600a_r220_c010

Variable	Formula	ITS data points
<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 before cap application</i>	$\text{sum}(\text{C7600a_r190_c010}, \text{C7600a_r250_c010}) / 1000000000$	C7600a_r190_c010 C7600a_r250_c010
Level 2A	$\text{C7600a_r190_c010} / 1000000000$	C7600a_r190_c010
Level 2B	$\text{C7600a_r250_c010} / 1000000000$	C7600a_r250_c010
Excess liquidity asset amount	$\text{C7600a_r280_c010} / 1000000000$	C7600a_r280_c010
Denominator: Net liquidity outflow	C7600a_r020_c010 / 1000000000	C7600a_r020_c010
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
Liquidity coverage ratio	C7600a_r010_c010 / C7600a_r020_c010	C7600a_r010_c010 C7600a_r020_c010
T05.02.1/2/3 Liquidity coverage ratio band		
Liquidity coverage ratio	$\text{C7600a_r010_c010} / \text{C7600a_r020_c010}$	C7600a_r010_c010 C7600a_r020_c010