

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

## EBA Reporting framework 2.6

Applicable until Q4 2017

Variable	Formula	ITS data points
<b>1. General statistics</b>		
<b>T01.03 Total assets by location of ultimate parent</b>		
Total assets	F0101_r380_c010	F0101_r380_c010
<b>T01.04 Concentration of total assets</b>		
Total assets	F0101_r380_c010	F0101_r380_c010
<b>2. Balance sheet composition and profitability</b>		
<b>T02.01.1/2/3 Profit and loss figures</b>		
Net interest income	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
<b>Operating income</b>	<b>F0200_r355_c010 / 1000000</b>	<b>F0200_r355_c010</b>
Administrative expenses and depreciation	-sum(F0200_r360_c010, F0200_r390_c010) / 1000000	F0200_r360_c010 F0200_r390_c010
<b>Net income before impairment, provisions and taxes</b>	<b>sum(F0200_r355_c010, -F0200_r360_c010, - F0200_r390_c010) / 1000000</b>	<b>F0200_r355_c010</b> <b>F0200_r360_c010</b> <b>F0200_r390_c010</b>
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
<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	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
<b>Net profit/loss</b>	<b>F0200_r670_c010 / 1000000</b>	<b>F0200_r670_c010</b>
<b>T02.02.1/2/3 Key performance indicators</b>		
Return on equity (RoE)	F0200_r670_c010 / F0103_r300_c010	F0103_r300_c010 F0200_r670_c010
Return on assets (RoA)	F0200_r670_c010 / F0101_r380_c010	F0101_r380_c010 F0200_r670_c010
Cost-to-income ratio (CIR)	sum(F0200_r360_c010, F0200_r390_c010) / F0200_r355_c010	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010
<b>T02.03.1/2/3 Composition of assets</b>		
<b>Cash, cash balances at central banks, other demand</b>	<b>F0101_r010_c010 / 1000000000</b>	<b>F0101_r010_c010</b>
<b>Loans and advances</b>	<b>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</b>	<b>F0101_r090_c010</b> <b>F0101_r095_c010</b> <b>F0101_r130_c010</b> <b>F0101_r170_c010</b> <b>F0101_r174_c010</b> <b>F0101_r178_c010</b> <b>F0101_r200_c010</b> <b>F0101_r230_c010</b> <b>F0101_r233_c010</b> <b>F0101_r237_c010</b>
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
<b>Debt securities</b>	<b>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</b>	<b>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</b>
<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
<b>Equity instruments</b>	<b>sum(F0101_r070_c010, F0101_r093_c010, F0101_r110_c010, F0101_r150_c010, F0101_r172_c010, F0101_r176_c010, F0101_r235_c010) / 1000000000</b>	<b>F0101_r070_c010 F0101_r093_c010 F0101_r110_c010 F0101_r150_c010 F0101_r172_c010 F0101_r176_c010 F0101_r235_c010</b>
<i>of which: available for sale</i>	F0101_r150_c010 / 1000000000	F0101_r150_c010
<i>of which: designated at fair value through profit or loss</i>	sum(F0101_r110_c010, F0101_r172_c010) / 1000000000	F0101_r110_c010 F0101_r172_c010
<i>of which: held for trading</i>	sum(F0101_r070_c010, F0101_r093_c010) / 1000000000	F0101_r070_c010 F0101_r093_c010
<b>Derivatives</b>	<b>sum(F0101_r060_c010, F0101_r092_c010, F0101_r240_c010)</b>	<b>F0101_r060_c010</b>

Variable	Formula	ITS data points
	/ 1000000000	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	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
<b>Total assets</b>	<b>F0101_r380_c010 / 1000000000</b>	<b>F0101_r380_c010</b>
<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>	$\text{sum}(F0802\_r020\_c010, F0802\_r020\_c020, F0802\_r020\_c030) / 1000000000$	F0802_r020_c010 F0802_r020_c020 F0802_r020_c030
<b>Derivatives</b>	$\text{sum}(F0102\_r020\_c010, F0102\_r062\_c010, F0102\_r150\_c010) / 1000000000$	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
<b>Provisions</b>	$F0102\_r170\_c010 / 1000000000$	F0102_r170_c010
<b>Other liabilities</b>	$\text{sum}(F0102\_r300\_c010, -F0801a\_r050\_c010, -F0801a\_r050\_c020, -F0801a\_r050\_c030, -F0801a\_r050\_c034, -F0801a\_r050\_c035, -F0801a\_r360\_c010, -F0801a\_r360\_c020, -F0801a\_r360\_c030, -F0801a\_r360\_c034, -F0801a\_r360\_c035, -F0102\_r020\_c010, -F0102\_r062\_c010, -F0102\_r150\_c010, -F0102\_r170\_c010) / 1000000000$	F0102_r020_c010 F0102_r062_c010 F0102_r150_c010 F0102_r170_c010 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	$\text{sum}(F0103\_r020\_c010, F0103\_r040\_c010) / 1000000000$	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_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>3. Capital adequacy, leverage and asset quality</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
<b>T03.03.1/2/3 Leverage ratio</b>		
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

Variable	Formula	ITS data points
		<b>C4700_r230_c010</b>
		<b>C4700_r240_c010</b>
		<b>C4700_r250_c010</b>
		<b>C4700_r260_c010</b>
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
<b>Tier 1 capital - Fully phased-in definition</b>	<b>C4700_r310_c010 / 1000000000</b>	<b>C4700_r310_c010</b>
<b>Total exposure - Fully phased-in definition</b>	<b>C4700_r290_c010 / 1000000000</b>	<b>C4700_r290_c010</b>
Exposure values	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_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</b> <b>C4700_r310_c010</b>
<b>Tier 1 capital - Transitional definition</b>	<b>C4700_r320_c010 / 1000000000</b>	<b>C4700_r320_c010</b>
<b>Total exposure - Transitional definition</b>	<b>C4700_r300_c010 / 1000000000</b>	<b>C4700_r300_c010</b>
Exposure values	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_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_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</b> <b>C4700_r320_c010</b>
<b>T03.04.1/2/3 Leverage ratio band</b>		
Leverage ratio	C4700_r310_c010 / C4700_r290_c010	C4700_r290_c010 C4700_r310_c010
<b>T03.05.1/2/3 Risk exposures composition</b>		
<b>Credit risk weighted exposure amounts</b>	<b>C0200_r040_c010 / 1000000000</b>	<b>C0200_r040_c010</b>
Standardised Approach (SA)	C0200_r050_c010 / 1000000000	C0200_r050_c010
Internal rating based Approach (IRB)	C0200_r240_c010 / 1000000000	C0200_r240_c010
Risk exposure for contributions to the default fund of a CCP	C0200_r460_c010 / 1000000000	C0200_r460_c010
<b>Settlement/delivery risk exposure amount</b>	<b>C0200_r490_c010 / 1000000000</b>	<b>C0200_r490_c010</b>
<b>Market risk exposure amount</b>	<b>C0200_r520_c010 / 1000000000</b>	<b>C0200_r520_c010</b>
Market risk exposure under SA	C0200_r530_c010 / 1000000000	C0200_r530_c010
Market risk exposure under IM approach	C0200_r580_c010 / 1000000000	C0200_r580_c010
<b>Operational risk exposure amount</b>	<b>C0200_r590_c010 / 1000000000</b>	<b>C0200_r590_c010</b>
Operational risk exposure under BIA	C0200_r600_c010 / 1000000000	C0200_r600_c010
Operational risk exposure under TSA/ASA	C0200_r610_c010 / 1000000000	C0200_r610_c010
Operational risk exposure under AMA	C0200_r620_c010 / 1000000000	C0200_r620_c010
<b>Risk exposure for credit valuation adjustment</b>	<b>C0200_r640_c010 / 1000000000</b>	<b>C0200_r640_c010</b>
Other	sum(C0200_r630_c010, C0200_r680_c010, C0200_r690_c010) / 1000000000	C0200_r630_c010 C0200_r680_c010 C0200_r690_c010
<b>Total risk exposure amount</b>	<b>C0200_r010_c010 / 1000000000</b>	<b>C0200_r010_c010</b>
<b>T03.06 Asset quality: performing and non-performing exposures by instrument and counterparty</b>		
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
<b>Performing exposures: Debt securities at amortised cost - Amount</b>	<b>F1800a_r010_c020 / 1000000000</b>	<b>F1800a_r010_c020</b>
<b>Performing exposures: Debt securities at amortised cost - Coverage ratio</b>	<b>-F1800b_r010_c140 / F1800a_r010_c020</b>	<b>F1800a_r010_c020</b> <b>F1800b_r010_c140</b>
<b>Performing exposures: Debt securities at fair value other than HFT - Amount</b>	<b>F1800a_r190_c020 / 1000000000</b>	<b>F1800a_r190_c020</b>
<b>Performing exposures: Debt securities at fair value other than HFT - Coverage ratio</b>	<b>-F1800b_r190_c140 / F1800a_r190_c020</b>	<b>F1800a_r190_c020</b> <b>F1800b_r190_c140</b>
<b>Performing exposures: Off-balance sheet exposures - Amount</b>	<b>F1800a_r550_c020 / 1000000000</b>	<b>F1800a_r550_c020</b>

Variable	Formula	ITS data points
Performing exposures: Off-balance sheet exposures - Coverage ratio	$F1800b\_r550\_c140 / F1800a\_r550\_c020$	F1800a_r550_c020 F1800b_r550_c140
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 - Amount	$F1800a\_r010\_c060 / 1000000000$	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 - Amount	$F1800a\_r190\_c060 / 1000000000$	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 - Amount	$F1800a\_r550\_c060 / 1000000000$	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
<b>T03.07.1/2/3 Asset quality: non performing loans and advances</b>		
Loans and advances	$sum(F1800a\_r070\_c010, F1800a\_r250\_c010) / 1000000000$	F1800a_r070_c010 F1800a_r250_c010
Non-performing loans and advances	$sum(F1800a\_r070\_c060, F1800a\_r250\_c060) / 1000000000$	F1800a_r070_c060 F1800a_r250_c060
Non-performing loans ratio	$sum(F1800a\_r070\_c060, F1800a\_r250\_c060) / sum(F1800a\_r070\_c010, F1800a\_r250\_c010)$	F1800a_r070_c010 F1800a_r070_c060

Variable	Formula	ITS data points
		F1800a_r250_c010 F1800a_r250_c060
<b>T03.08.1 Asset quality: forbearance by instrument and counterparty</b>		
Performing forborne exposures: Loans and advances - Amount	$\text{sum}(\text{F1900a\_r070\_c020}, \text{F1900a\_r250\_c020}) / 1000000000$	F1900a_r070_c020 F1900a_r250_c020
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 - Amount	$\text{F1900a\_r010\_c020} / 1000000000$	F1900a_r010_c020
Performing forborne exposures: Debt securities at amortised cost - Coverage ratio	$-\text{F1900b\_r010\_c130} / \text{F1900a\_r010\_c020}$	F1900a_r010_c020 F1900b_r010_c130
Performing forborne exposures: Debt securities at fair value other than HFT - Amount	$\text{F1900a\_r190\_c020} / 1000000000$	F1900a_r190_c020
Performing forborne exposures: Debt securities at fair value other than HFT - Coverage ratio	$-\text{F1900b\_r190\_c130} / \text{F1900a\_r190\_c020}$	F1900a_r190_c020 F1900b_r190_c130
Performing forborne exposures: Off-balance sheet exposures - Amount	$\text{F1900d\_r340\_c020} / 1000000000$	F1900d_r340_c020
Performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1900b\_r340\_c130} / \text{F1900d\_r340\_c020}$	F1900b_r340_c130 F1900d_r340_c020
Performing forborne exposures: Total - 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
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



Variable	Formula	ITS data points
Coverage ratio	sum(F1900a_r090_c060, F1900a_r270_c060)	F1900a_r270_c060 F1900b_r090_c140 F1900b_r270_c140
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)	F1900a_r100_c060 F1900a_r280_c060 F1900b_r100_c140 F1900b_r280_c140
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
<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>-F1900b_r010_c140 / F1900a_r010_c060</b>	<b>F1900a_r010_c060 F1900b_r010_c140</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>-F1900b_r190_c140 / F1900a_r190_c060</b>	<b>F1900a_r190_c060 F1900b_r190_c140</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>F1900b_r340_c140 / F1900d_r340_c060</b>	<b>F1900b_r340_c140 F1900d_r340_c060</b>
<b>Non-performing forborne exposures: Total - Amount</b>	<b>sum(F1900a_r180_c060, F1900a_r320_c060, F1900d_r340_c060) / 1000000000</b>	<b>F1900a_r180_c060 F1900a_r320_c060 F1900d_r340_c060</b>
<b>Non-performing forborne exposures: Total - Coverage ratio</b>	<b>-sum(F1900b_r180_c140, F1900b_r320_c140, - F1900b_r340_c140) / sum(F1900a_r180_c060, F1900a_r320_c060, F1900d_r340_c060)</b>	<b>F1900a_r180_c060 F1900a_r320_c060 F1900b_r180_c140 F1900b_r320_c140 F1900b_r340_c140 F1900d_r340_c060</b>
<b>T03.08.2/3 Asset quality: non-performing exposures and forbearance</b>		
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

Variable	Formula	ITS data points
		F1900b_r320_c140
		F1900b_r340_c140
		F1900d_r340_c060

#### 4. Funding

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

Total loans and advances to non-financial corporations and households	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
<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>T05.02.1/2/3 Liquidity coverage ratio band</b>		
Liquidity coverage ratio	$\text{C7600a\_r010\_c010} / \text{C7600a\_r020\_c010}$	C7600a_r010_c010 C7600a_r020_c010

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

### EBA Reporting framework 2.7

Applicable from Q1 2018 onwards

Variable	Formula	ITS data points
<b>1. General statistics</b>		
<b>T01.03 Total assets by location of ultimate parent</b>		
Total assets	F0101_r380_c010	F0101_r380_c010
<b>T01.04 Concentration of total assets</b>		
Total assets	F0101_r380_c010	F0101_r380_c010
<b>2. Balance sheet composition and profitability</b>		
<b>T02.01.1/2/3 Profit and loss figures</b>		
Net interest income	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
<b>Operating income</b>	<b>F0200_r355_c010 / 1000000</b>	<b>F0200_r355_c010</b>
Administrative expenses and depreciation	-sum(F0200_r360_c010, F0200_r390_c010) / 1000000	F0200_r360_c010 F0200_r390_c010
<b>Net income before impairment, provisions and taxes</b>	<b>sum(F0200_r355_c010, -F0200_r360_c010, -F0200_r390_c010) / 1000000</b>	<b>F0200_r355_c010</b> <b>F0200_r360_c010</b> <b>F0200_r390_c010</b>
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
<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	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
<b>Net profit/loss</b>	<b>F0200_r670_c010 / 1000000</b>	<b>F0200_r670_c010</b>
<b>T02.02.1/2/3 Key performance indicators</b>		
Return on equity (RoE)	F0200_r670_c010 / F0103_r300_c010	F0103_r300_c010 F0200_r670_c010
Return on assets (RoA)	F0200_r670_c010 / F0101_r380_c010	F0101_r380_c010 F0200_r670_c010
Cost-to-income ratio (CIR)	sum(F0200_r360_c010, F0200_r390_c010) / F0200_r355_c010	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010
<b>T02.03.1/2/3 Composition of assets</b>		
<b>Cash, cash balances at central banks, other demand deposits</b>	<b>F0101_r010_c010 / 1000000000</b>	<b>F0101_r010_c010</b>
<b>Loans and advances</b>	<b>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</b>	<b>F0101_r090_c010</b> <b>F0101_r095_c010</b> <b>F0101_r099_c010</b> <b>F0101_r130_c010</b> <b>F0101_r144_c010</b> <b>F0101_r174_c010</b> <b>F0101_r178_c010</b> <b>F0101_r183_c010</b> <b>F0101_r233_c010</b> <b>F0101_r237_c010</b>
Central banks	sum(F0401_r130_c010, F0402.1_r120_c010, F0402.2_r130_c010, F0403.1_r120_c010, F0404.1_r080_c010, F0406_r130_c010, F0407_r130_c010, F0408_r130_c010, F0408_r130_c035, F0409_r080_c050, F0410_r130_c010) / 1000000000	F0401_r130_c010 F0402.1_r120_c010 F0402.2_r130_c010 F0403.1_r120_c010 F0404.1_r080_c010 F0406_r130_c010 F0407_r130_c010 F0408_r130_c010 F0408_r130_c035 F0409_r080_c050 F0410_r130_c010
General governments	sum(F0401_r140_c010, F0402.1_r130_c010, F0402.2_r140_c010, F0403.1_r130_c010, F0404.1_r090_c010, F0406_r140_c010, F0407_r140_c010, F0408_r140_c010, F0408_r140_c035, F0409_r090_c050, F0410_r140_c010) / 1000000000	F0401_r140_c010 F0402.1_r130_c010 F0402.2_r140_c010 F0403.1_r130_c010 F0404.1_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, F0402.1_r140_c010, F0402.2_r150_c010, F0403.1_r140_c010, F0404.1_r100_c010, F0406_r150_c010, F0407_r150_c010, F0408_r150_c010, F0408_r150_c035, F0409_r100_c050, F0410_r150_c010) / 1000000000	F0401_r150_c010 F0402.1_r140_c010 F0402.2_r150_c010 F0403.1_r140_c010 F0404.1_r100_c010 F0406_r150_c010 F0407_r150_c010 F0408_r150_c010 F0408_r150_c035 F0409_r100_c050 F0410_r150_c010

Variable	Formula	ITS data points
Other financial corporations	sum(F0401_r160_c010, F0402.1_r150_c010, F0402.2_r160_c010, F0403.1_r150_c010, F0404.1_r110_c010, F0406_r160_c010, F0407_r160_c010, F0408_r160_c010, F0408_r160_c035, F0409_r110_c050, F0410_r160_c010) / 1000000000	F0401_r160_c010 F0402.1_r150_c010 F0402.2_r160_c010 F0403.1_r150_c010 F0404.1_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, F0402.1_r160_c010, F0402.2_r170_c010, F0403.1_r160_c010, F0404.1_r120_c010, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0408_r170_c035, F0409_r120_c050, F0410_r170_c010) / 1000000000	F0401_r170_c010 F0402.1_r160_c010 F0402.2_r170_c010 F0403.1_r160_c010 F0404.1_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, F0402.1_r170_c010, F0402.2_r180_c010, F0403.1_r170_c010, F0404.1_r130_c010, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0408_r180_c035, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r180_c010 F0402.1_r170_c010 F0402.2_r180_c010 F0403.1_r170_c010 F0404.1_r130_c010 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0408_r180_c035 F0409_r130_c050 F0410_r180_c010
<b>Debt securities</b>	<b>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</b>	<b>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</b>
<i>of which: amortised cost</i>	sum(F0101_r182_c010, F0101_r232_c010, F0101_r236_c010) / 1000000000	F0101_r182_c010 F0101_r232_c010 F0101_r236_c010
<i>of which: at fair value through Other Comprehensive Income</i>	sum(F0101_r143_c010, F0101_r177_c010) / 1000000000	F0101_r143_c010 F0101_r177_c010
<i>of which: at fair value through profit or loss</i>	sum(F0101_r098_c010, F0101_r120_c010, F0101_r173_c010) / 1000000000	F0101_r098_c010 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
<b>Equity instruments</b>	<b>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</b>	<b>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</b>
<i>of which: at fair value through Other Comprehensive Income</i>	sum(F0101_r142_c010, F0101_r176_c010) / 1000000000	F0101_r142_c010 F0101_r176_c010
<i>of which: at fair value through profit or loss</i>	sum(F0101_r097_c010, F0101_r110_c010, F0101_r172_c010) / 1000000000	F0101_r097_c010 F0101_r110_c010 F0101_r172_c010
<i>of which: held for trading</i>	sum(F0101_r070_c010, F0101_r093_c010) / 1000000000	F0101_r070_c010 F0101_r093_c010
<b>Derivatives</b>	<b>sum(F0101_r060_c010, F0101_r092_c010, F0101_r240_c010) / 1000000000</b>	<b>F0101_r060_c010 F0101_r092_c010 F0101_r240_c010</b>
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
<b>Intangible assets and goodwill</b>	<b>F0101_r300_c010 / 1000000000</b>	<b>F0101_r300_c010</b>
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

Variable	Formula	ITS data points
		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>
<b>T02.04.1/2/3 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_r020_c010 F0102_r062_c010 F0102_r150_c010 F0102_r170_c010 F0102_r300_c010 F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035</b>
<b>Equity</b>	<b>F0103_r300_c010 / 1000000000</b>	<b>F0103_r300_c010</b>
Paid-up capital	sum(F0103_r020_c010, F0103_r040_c010) / 1000000000	F0103_r020_c010 F0103_r040_c010
Reserves	sum(F0103_r190_c010, F0103_r200_c010, F0103_r205_c010, F0103_r210_c010) / 1000000000	F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010
Minority interests	F0103_r270_c010 / 1000000000	F0103_r270_c010
Other comprehensive income	F0103_r090_c010 / 1000000000	F0103_r090_c010
Other	sum(F0103_r300_c010, -F0103_r020_c010, -F0103_r040_c010, -F0103_r190_c010, -F0103_r200_c010, -F0103_r205_c010, -F0103_r210_c010, -F0103_r270_c010, -F0103_r090_c010) / 1000000000	F0103_r020_c010 F0103_r040_c010 F0103_r090_c010 F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010 F0103_r270_c010 F0103_r300_c010
<b>Total liabilities and equity</b>	<b>F0103_r310_c010 / 1000000000</b>	<b>F0103_r310_c010</b>
<b>3. Capital adequacy, leverage and asset quality</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

Variable	Formula	ITS data points
<b>T03.02.1/2/3 CET1 ratio band</b>		
CET1 - Ratio	C0100_r020_c010 / C0200_r010_c010	C0100_r020_c010 C0200_r010_c010
<b>T03.03.1/2/3 Leverage ratio</b>		
<b>Exposure values</b>	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	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>
<b>Exposure values</b>	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 definition	C4700_r270_c010 / 1000000000	C4700_r270_c010
<b>Leverage ratio - Fully phased-in definition</b>	<b>C4700_r310_c010 / C4700_r290_c010</b>	<b>C4700_r290_c010</b> <b>C4700_r310_c010</b>
<b>Tier 1 capital - Transitional definition</b>	<b>C4700_r320_c010 / 1000000000</b>	<b>C4700_r320_c010</b>
<b>Total exposure - Transitional definition</b>	<b>C4700_r300_c010 / 1000000000</b>	<b>C4700_r300_c010</b>
<b>Exposure values</b>	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_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 definition	C4700_r280_c010 / 1000000000	C4700_r280_c010
<b>Leverage ratio - Transitional definition</b>	<b>C4700_r320_c010 / C4700_r300_c010</b>	<b>C4700_r300_c010</b> <b>C4700_r320_c010</b>
<b>T03.04.1/2/3 Leverage ratio band</b>		
Leverage ratio	C4700_r310_c010 / C4700_r290_c010	C4700_r290_c010 C4700_r310_c010
<b>T03.05.1/2/3 Risk exposures composition</b>		
<b>Credit risk weighted exposure amounts</b>	<b>C0200_r040_c010 / 1000000000</b>	<b>C0200_r040_c010</b>
Standardised Approach (SA)	C0200_r050_c010 / 1000000000	C0200_r050_c010
Internal rating based Approach (IRB)	C0200_r240_c010 / 1000000000	C0200_r240_c010
Risk exposure for contributions to the default fund of a CCP	C0200_r460_c010 / 1000000000	C0200_r460_c010
<b>Settlement/delivery risk exposure amount</b>	<b>C0200_r490_c010 / 1000000000</b>	<b>C0200_r490_c010</b>
<b>Market risk exposure amount</b>	<b>C0200_r520_c010 / 1000000000</b>	<b>C0200_r520_c010</b>
Market risk exposure under SA	C0200_r530_c010 / 1000000000	C0200_r530_c010
Market risk exposure under IM approach	C0200_r580_c010 / 1000000000	C0200_r580_c010
<b>Operational risk exposure amount</b>	<b>C0200_r590_c010 / 1000000000</b>	<b>C0200_r590_c010</b>
Operational risk exposure under BIA	C0200_r600_c010 / 1000000000	C0200_r600_c010
Operational risk exposure under TSA/ASA	C0200_r610_c010 / 1000000000	C0200_r610_c010
Operational risk exposure under AMA	C0200_r620_c010 / 1000000000	C0200_r620_c010
<b>Risk exposure for credit valuation adjustment</b>	<b>C0200_r640_c010 / 1000000000</b>	<b>C0200_r640_c010</b>
Other	sum(C0200_r630_c010, C0200_r680_c010, C0200_r690_c010) / 1000000000	C0200_r630_c010 C0200_r680_c010 C0200_r690_c010
<b>Total risk exposure amount</b>	<b>C0200_r010_c010 / 1000000000</b>	<b>C0200_r010_c010</b>
<b>T03.06 Asset quality: performing and non-performing exposures by instrument and counterparty</b>		
<b>Performing exposures: Loans and advances - Amount</b>	<b>sum(F1800a_r070_c020, F1800a_r191_c020, F1800a_r221_c020) / 1000000000</b>	<b>F1800a_r070_c020</b> <b>F1800a_r191_c020</b> <b>F1800a_r221_c020</b>
<b>Performing exposures: Loans and advances - Coverage ratio</b>	<b>-sum(F1800b_r070_c140, F1800b_r191_c140) / sum(F1800a_r070_c020, F1800a_r191_c020, F1800a_r221_c020)</b>	<b>F1800a_r070_c020</b> <b>F1800a_r191_c020</b> <b>F1800a_r221_c020</b> <b>F1800b_r070_c140</b> <b>F1800b_r191_c140</b>
Performing exposures: Central banks - Amount	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	-sum(F1800b_r080_c140, F1800b_r192_c140) / 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	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	-sum(F1800b_r090_c140, F1800b_r193_c140) / 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	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	-sum(F1800b_r100_c140, F1800b_r194_c140) / 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	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	-sum(F1800b_r110_c140, F1800b_r195_c140) / 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	sum(F1800a_r120_c020, F1800a_r196_c020, F1800a_r226_c020) / 1000000000	F1800a_r120_c020 F1800a_r196_c020 F1800a_r226_c020
Performing exposures: Non-financial corporations - Coverage ratio	-sum(F1800b_r120_c140, F1800b_r196_c140) / sum(F1800a_r120_c020, F1800a_r196_c020, F1800a_r226_c020)	F1800a_r120_c020 F1800a_r196_c020 F1800a_r226_c020 F1800b_r120_c140 F1800b_r196_c140
Performing exposures: Households - Amount	sum(F1800a_r150_c020, F1800a_r197_c020, F1800a_r227_c020) / 1000000000	F1800a_r150_c020 F1800a_r197_c020 F1800a_r227_c020
Performing exposures: Households - Coverage ratio	-sum(F1800b_r150_c140, F1800b_r197_c140) / sum(F1800a_r150_c020, F1800a_r197_c020, F1800a_r227_c020)	F1800a_r150_c020 F1800a_r197_c020 F1800a_r227_c020 F1800b_r150_c140 F1800b_r197_c140
Performing exposures: Debt securities other than HFT - Amount	sum(F1800a_r010_c020, F1800a_r181_c020, F1800a_r211_c020) / 1000000000	F1800a_r010_c020 F1800a_r181_c020 F1800a_r211_c020
Performing exposures: Debt securities other than HFT - Coverage ratio	-sum(F1800b_r010_c140, F1800b_r181_c140) / SUM(F1800a_r010_c020, F1800a_r181_c020, F1800a_r211_c020)	F1800a_r010_c020 F1800a_r181_c020 F1800a_r211_c020 F1800b_r010_c140 F1800b_r181_c140
<b>Performing exposures: Debt instruments held for sale - Amount</b>	<b>F1800a_r335_c020 / 1000000000</b>	<b>F1800a_r335_c020</b>
<b>Performing exposures: Debt instruments held for sale - Coverage ratio</b>	<b>-F1800b_r335_c140 / F1800a_r335_c020</b>	<b>F1800a_r335_c020</b> <b>F1800b_r335_c140</b>
<b>Performing exposures: Off-balance sheet exposures - Amount</b>	<b>F1800a_r550_c020 / 1000000000</b>	<b>F1800a_r550_c020</b>
<b>Performing exposures: Off-balance sheet exposures - Coverage ratio</b>	<b>F1800b_r550_c140 / F1800a_r550_c020</b>	<b>F1800a_r550_c020</b> <b>F1800b_r550_c140</b>
<b>Performing exposures: Total - Amount</b>	<b>sum(F1800a_r180_c020, F1800a_r201_c020, F1800a_r231_c020, F1800a_r335_c020, F1800a_r550_c020) / 1000000000</b>	<b>F1800a_r180_c020</b> <b>F1800a_r201_c020</b>



Variable	Formula	ITS data points
		F1800a_r231_c020 F1800a_r335_c020 F1800a_r550_c020
Performing exposures: Total - Coverage ratio	$-\text{sum}(\text{F1800b\_r180\_c140}, \text{F1800b\_r201\_c140}, \text{F1800b\_r335\_c140}, \text{F1800b\_r550\_c140}) / \text{sum}(\text{F1800a\_r180\_c020}, \text{F1800a\_r201\_c020}, \text{F1800a\_r231\_c020}, \text{F1800a\_r335\_c020}, \text{F1800a\_r550\_c020})$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800a_r550_c020 F1800b_r180_c140 F1800b_r201_c140 F1800b_r335_c140 F1800b_r550_c140
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
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 other than HFT - 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 other than HFT - 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: Debt instruments held for sale - Amount	$\text{F1800a\_r335\_c060} / 1000000000$	F1800a_r335_c060
Non-Performing exposures: Debt instruments held for sale - Coverage ratio	$-\text{F1800b\_r335\_c150} / \text{F1800a\_r335\_c060}$	F1800b_r335_c150 F1800a_r335_c060
Non-performing exposures: Off-balance sheet exposures - Amount	$\text{F1800a\_r550\_c060} / 1000000000$	F1800a_r550_c060
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1800b\_r550\_c150} / \text{F1800a\_r550\_c060}$	F1800a_r550_c060 F1800b_r550_c150
Non-performing exposures: Total - Amount	$\text{sum}(\text{F1800a\_r180\_c060}, \text{F1800a\_r201\_c060}, \text{F1800a\_r231\_c060}, \text{F1800a\_r335\_c060}, \text{F1800a\_r550\_c060}) / 1000000000$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800a_r550_c060
Non-performing exposures: Total - Coverage ratio	$-\text{sum}(\text{F1800b\_r180\_c150}, \text{F1800b\_r201\_c150}, \text{F1800b\_r231\_c150}, \text{F1800b\_r335\_c150}, \text{F1800b\_r550\_c150}) / \text{SUM}(\text{F1800a\_r180\_c060}, \text{F1800a\_r201\_c060}, \text{F1800a\_r231\_c060}, \text{F1800a\_r335\_c060}, \text{F1800a\_r550\_c060})$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800a_r550_c060 F1800b_r180_c150 F1800b_r201_c150 F1800b_r231_c150 F1800b_r335_c150 F1800b_r550_c150

Variable	Formula	ITS data points
Loans and advances	$\text{sum}(F1800a\_r070\_c010, F1800a\_r191\_c010, F1800a\_r221\_c010) / 1000000000$	F1800a_r070_c010 F1800a_r191_c010 F1800a_r221_c010
Non-performing loans and advances	$\text{sum}(F1800a\_r070\_c060, F1800a\_r191\_c060, F1800a\_r221\_c060) / 1000000000$	F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060
Non-performing loans ratio	$\text{sum}(F1800a\_r070\_c060, F1800a\_r191\_c060, F1800a\_r221\_c060) / \text{sum}(F1800a\_r070\_c010, F1800a\_r191\_c010, F1800a\_r221\_c010)$	F1800a_r070_c010 F1800a_r070_c060 F1800a_r191_c010 F1800a_r191_c060 F1800a_r221_c010 F1800a_r221_c060
<b>T03.08.1 Asset quality: forbearance by instrument and counterparty</b>		
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 other than HFT - 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 other than HFT - 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: Debt instruments held for sale - Amount	$F1900a\_r335\_c020 / 1000000000$	F1900a_r335_c020
Performing forborne exposures: Debt instruments held for sale - 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
Performing forborne exposures: Total - Coverage ratio	$-\text{sum}(F1900b\_r180\_c130, F1900b\_r201\_c130, F1900b\_r335\_c130, -F1900b\_r340\_c130) / \text{sum}(F1900a\_r180\_c020, F1900a\_r201\_c020, F1900a\_r231\_c020, F1900a\_r335\_c020, F1900d\_r340\_c020)$	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: Loans and advances - Amount	$\text{sum}(F1900a\_r070\_c060, F1900a\_r191\_c060, F1900a\_r221\_c060) / 1000000000$	F1900a_r070_c060 F1900a_r191_c060 F1900a_r221_c060
Non-performing forborne exposures: Loans and advances - Coverage ratio	$-\text{sum}(F1900b\_r070\_c140, F1900b\_r191\_c140, F1900b\_r221\_c140) / \text{sum}(F1900a\_r070\_c060, F1900a\_r191\_c060, F1900a\_r221\_c060)$	F1900a_r070_c060 F1900a_r191_c060 F1900a_r221_c060 F1900b_r070_c140

Variable	Formula	ITS data points
Non-performing forbore exposures: Central banks - Amount	$\text{sum}(F1900a\_r080\_c060, F1900a\_r192\_c060, F1900a\_r222\_c060) / 1000000000$	F1900b_r191_c140 F1900b_r221_c140 F1900a_r080_c060 F1900a_r192_c060 F1900a_r222_c060
Non-performing forbore exposures: Central banks - Coverage ratio	$-\text{sum}(F1900b\_r080\_c140, F1900b\_r192\_c140, F1900b\_r222\_c140) / \text{sum}(F1900a\_r080\_c060, F1900a\_r192\_c060, F1900a\_r222\_c060)$	F1900a_r080_c060 F1900a_r192_c060 F1900a_r222_c060 F1900b_r080_c140 F1900b_r192_c140 F1900b_r222_c140
Non-performing forbore exposures: General governments - Amount	$\text{sum}(F1900a\_r090\_c060, F1900a\_r193\_c060, F1900a\_r223\_c060) / 1000000000$	F1900a_r090_c060 F1900a_r193_c060 F1900a_r223_c060
Non-performing forbore exposures: General governments - Coverage ratio	$-\text{sum}(F1900b\_r090\_c140, F1900b\_r193\_c140, F1900b\_r223\_c140) / \text{sum}(F1900a\_r090\_c060, F1900a\_r193\_c060, F1900a\_r223\_c060)$	F1900a_r090_c060 F1900a_r193_c060 F1900a_r223_c060 F1900b_r090_c140 F1900b_r193_c140 F1900b_r223_c140
Non-performing forbore exposures: Credit institutions - Amount	$\text{sum}(F1900a\_r100\_c060, F1900a\_r194\_c060, F1900a\_r224\_c060) / 1000000000$	F1900a_r100_c060 F1900a_r194_c060 F1900a_r224_c060
Non-performing forbore exposures: Credit institutions - Coverage ratio	$-\text{sum}(F1900b\_r100\_c140, F1900b\_r194\_c140, F1900b\_r224\_c140) / \text{sum}(F1900a\_r100\_c060, F1900a\_r194\_c060, F1900a\_r224\_c060)$	F1900a_r100_c060 F1900a_r194_c060 F1900a_r224_c060 F1900b_r100_c140 F1900b_r194_c140 F1900b_r224_c140
Non-performing forbore exposures: Other financial corporations - Amount	$\text{sum}(F1900a\_r110\_c060, F1900a\_r195\_c060, F1900a\_r225\_c060) / 1000000000$	F1900a_r110_c060 F1900a_r195_c060 F1900a_r225_c060
Non-performing forbore exposures: Other financial corporations - Coverage ratio	$-\text{sum}(F1900b\_r110\_c140, F1900b\_r195\_c140, F1900b\_r225\_c140) / \text{sum}(F1900a\_r110\_c060, F1900a\_r195\_c060, F1900a\_r225\_c060)$	F1900a_r110_c060 F1900a_r195_c060 F1900a_r225_c060 F1900b_r110_c140 F1900b_r195_c140 F1900b_r225_c140
Non-performing forbore exposures: Non-financial corporations - Amount	$\text{sum}(F1900a\_r120\_c060, F1900a\_r196\_c060, F1900a\_r226\_c060) / 1000000000$	F1900a_r120_c060 F1900a_r196_c060 F1900a_r226_c060
Non-performing forbore exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(F1900b\_r120\_c140, F1900b\_r196\_c140, F1900b\_r226\_c140) / \text{sum}(F1900a\_r120\_c060, F1900a\_r196\_c060, F1900a\_r226\_c060)$	F1900a_r120_c060 F1900a_r196_c060 F1900a_r226_c060 F1900b_r120_c140 F1900b_r196_c140 F1900b_r226_c140
Non-performing forbore exposures: Households - Amount	$\text{sum}(F1900a\_r150\_c060, F1900a\_r197\_c060, F1900a\_r227\_c060) / 1000000000$	F1900a_r150_c060 F1900a_r197_c060 F1900a_r227_c060
Non-performing forbore exposures: Households - Coverage ratio	$-\text{sum}(F1900b\_r150\_c140, F1900b\_r197\_c140, F1900b\_r227\_c140) / \text{sum}(F1900a\_r150\_c060, F1900a\_r197\_c060, F1900a\_r227\_c060)$	F1900a_r150_c060 F1900a_r197_c060 F1900a_r227_c060 F1900b_r150_c140 F1900b_r197_c140 F1900b_r227_c140
Non-Performing forbore exposures: Debt securities other than HFT - Amount	$\text{sum}(F1900a\_r010\_c060, F1900a\_r181\_c060, F1900a\_r211\_c060) / 1000000000$	F1900a_r010_c060 F1900a_r181_c060 F1900a_r211_c060
Non-Performing forbore exposures: Debt securities other than HFT - Coverage Ratio	$-\text{sum}(F1900b\_r010\_c140, F1900b\_r181\_c140, F1900b\_r211\_c140) / \text{sum}(F1900a\_r010\_c060, F1900a\_r181\_c060, F1900a\_r211\_c060)$	F1900b_r010_c140 F1900b_r181_c140 F1900b_r211_c140 F1900a_r010_c060 F1900a_r181_c060 F1900a_r211_c060
<b>Non-performing forbore exposures: Debt instruments held for sale - Amount</b>	<b>F1900a_r335_c060 / 1000000000</b>	<b>F1900a_r335_c060</b>
<b>Non-performing forbore exposures: Debt instruments held for sale - Coverage Ratio</b>	<b>-F1900b_r335_c140 / F1900a_r335_c060</b>	<b>F1900a_r335_c060</b> <b>F1900b_r335_c140</b>
<b>Non-performing forbore exposures: Off-balance sheet exposures - Amount</b>	<b>F1900d_r340_c060 / 1000000000</b>	<b>F1900d_r340_c060</b>
<b>Non-performing forbore exposures: Off-balance sheet exposures - Coverage ratio</b>	<b>F1900b_r340_c140 / F1900d_r340_c060</b>	<b>F1900b_r340_c140</b> <b>F1900d_r340_c060</b>
<b>Non-performing forbore exposures: Total - Amount</b>	<b><math>\text{sum}(F1900a\_r180\_c060, F1900a\_r201\_c060, F1900a\_r231\_c060, F1900a\_r335\_c060, F1900d\_r340\_c060) / 1000000000</math></b>	<b>F1900a_r180_c060</b> <b>F1900a_r201_c060</b> <b>F1900a_r231_c060</b> <b>F1900a_r335_c060</b> <b>F1900d_r340_c060</b>
<b>Non-performing forbore exposures: Total - Coverage ratio</b>	<b><math>-\text{sum}(F1900b\_r180\_c140, F1900b\_r201\_c140, F1900b\_r231\_c140, F1900b\_r335\_c140, -F1900b\_r340\_c140) / \text{sum}(F1900a\_r180\_c060, F1900a\_r201\_c060, F1900a\_r231\_c060, F1900a\_r335\_c060, F1900d\_r340\_c060)</math></b>	<b>F1900a_r180_c060</b> <b>F1900a_r201_c060</b> <b>F1900a_r231_c060</b> <b>F1900a_r335_c060</b> <b>F1900b_r180_c140</b> <b>F1900b_r201_c140</b> <b>F1900b_r231_c140</b> <b>F1900b_r335_c140</b> <b>F1900b_r340_c140</b> <b>F1900d_r340_c060</b>
<b>T03.08.2/3 Asset quality: non-performing exposures and forbearance</b>		
Total exposures: Performing - Amount	$\text{sum}(F1800a\_r180\_c020, F1800a\_r201\_c020, F1800a\_r231\_c020, F1800a\_r335\_c020, F1800a\_r550\_c020) / 1000000000$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800a_r550_c020
Total exposures: Performing - Coverage ratio	$-\text{sum}(F1800b\_r180\_c140, F1800b\_r201\_c140, F1800b\_r231\_c140, -F1800b\_r550\_c140) / \text{sum}(F1800a\_r180\_c020, F1800a\_r201\_c020, F1800a\_r231\_c020, F1800a\_r335\_c020, F1800a\_r550\_c020)$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800a_r550_c020 F1800b_r180_c140 F1800b_r201_c140 F1800b_r231_c140 F1800b_r335_c140 F1800b_r550_c140
Total exposures: Non-performing - Amount	$\text{sum}(F1800a\_r180\_c060, F1800a\_r201\_c060, F1800a\_r231\_c060, F1800a\_r335\_c060, F1800a\_r550\_c060) / 1000000000$	F1800a_r180_c060 F1800a_r201_c060

Variable	Formula	ITS data points
Total exposures: Non-performing - Coverage ratio	$-\text{sum}(F1800b\_r180\_c150, F1800b\_r201\_c150, F1800b\_r231\_c150, F1800b\_r335\_c150, -F1800b\_r550\_c150) / \text{sum}(F1800a\_r180\_c060, F1800a\_r201\_c060, F1800a\_r231\_c060, F1800a\_r335\_c060, F1800a\_r550\_c060)$	F1800a_r231_c060 F1800a_r335_c060 F1800a_r550_c060 F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800a_r550_c060 F1800b_r180_c150 F1800b_r201_c150 F1800b_r231_c150 F1800b_r335_c150 F1800b_r550_c150
Forborne exposures: Performing - 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
Forborne exposures: Performing - Coverage ratio	$-\text{sum}(F1900b\_r180\_c130, F1900b\_r201\_c130, F1900b\_r335\_c130, -F1900b\_r340\_c130) / \text{sum}(F1900a\_r180\_c020, F1900a\_r201\_c020, F1900a\_r231\_c020, F1900a\_r335\_c020, F1900d\_r340\_c020)$	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
Forborne exposures: Non-performing - Amount	$\text{sum}(F1900a\_r180\_c060, F1900a\_r201\_c060, F1900a\_r231\_c060, F1900a\_r335\_c060, F1900d\_r340\_c060) / 1000000000$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900d_r340_c060
Forborne exposures: Non-performing - Coverage ratio	$-\text{sum}(F1900b\_r180\_c140, F1900b\_r201\_c140, F1900b\_r231\_c140, F1900b\_r335\_c140, -F1900b\_r340\_c140) / \text{sum}(F1900a\_r180\_c060, F1900a\_r201\_c060, F1900a\_r231\_c060, F1900a\_r335\_c060, F1900d\_r340\_c060)$	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

#### 4. Funding

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

Total loans and advances to non-financial corporations and households	$\text{sum}(F0401\_r170\_c010, F0402.1\_r160\_c010, F0402.2\_r170\_c010, F0403.1\_r160\_c010, F0404.1\_r120\_c010, F0406\_r170\_c010, F0407\_r170\_c010, F0408\_r170\_c010, F0408\_r170\_c035, F0409\_r120\_c050, F0410\_r170\_c010, F0401\_r180\_c010, F0402.1\_r170\_c010, F0402.2\_r180\_c010, F0403.1\_r170\_c010, F0404.1\_r130\_c010, F0406\_r180\_c010, F0407\_r180\_c010, F0408\_r180\_c010, F0408\_r180\_c035, F0409\_r130\_c050, F0410\_r180\_c010) / 1000000000$	F0401_r170_c010 F0401_r180_c010 F0402.1_r160_c010 F0402.1_r170_c010 F0402.2_r170_c010 F0402.2_r180_c010 F0403.1_r160_c010 F0403.1_r170_c010 F0404.1_r120_c010 F0404.1_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 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	$\text{sum}(F0401\_r170\_c010, F0402.1\_r160\_c010, F0402.2\_r170\_c010, F0403.1\_r160\_c010, F0404.1\_r120\_c010, F0406\_r170\_c010, F0407\_r170\_c010, F0408\_r170\_c010, F0408\_r170\_c035, F0409\_r120\_c050, F0410\_r170\_c010, F0401\_r180\_c010, F0402.1\_r170\_c010, F0402.2\_r180\_c010, F0403.1\_r170\_c010, F0404.1\_r130\_c010, F0406\_r180\_c010, F0407\_r180\_c010, F0408\_r180\_c010, F0408\_r180\_c035, F0409\_r130\_c050, F0410\_r180\_c010) / \text{sum}(F0801a\_r260\_c010, F0801a\_r260\_c020, F0801a\_r260\_c030, F0801a\_r260\_c034, F0801a\_r260\_c035, F0801a\_r310\_c010, F0801a\_r310\_c020, F0801a\_r310\_c030, F0801a\_r310\_c034, F0801a\_r310\_c035)$	F0401_r170_c010 F0401_r180_c010 F0402.1_r160_c010 F0402.1_r170_c010 F0402.2_r170_c010 F0402.2_r180_c010 F0403.1_r160_c010 F0403.1_r170_c010 F0404.1_r120_c010 F0404.1_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

#### 5. Liquidity

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

Numerator: Liquidity Buffer	C7600a_r010_c010 / 1000000000	C7600a_r010_c010
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Variable	Formula	ITS data points
Level 1 assets: unadjusted	$\text{sum}(\text{C7600a\_r040\_c010}, \text{C7600a\_r100\_c010}) / 1000000000$	C7600a_r040_c010 C7600a_r100_c010
Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows	$-\text{sum}(\text{C7600a\_r050\_c010}, -\text{C7600a\_r060\_c010}, \text{C7600a\_r070\_c010}, -\text{C7600a\_r080\_c010}, \text{C7600a\_r110\_c010}, -\text{C7600a\_r120\_c010}) / 1000000000$	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	$\text{sum}(\text{C7600a\_r090\_c010}, \text{C7600a\_r130\_c010}) / 1000000000$	C7600a_r090_c010 C7600a_r130_c010
Excluding EHQCB	$\text{C7600a\_r090\_c010} / 1000000000$	C7600a_r090_c010
EHQCB	$\text{C7600a\_r130\_c010} / 1000000000$	C7600a_r130_c010
Level 2 assets: unadjusted	$\text{sum}(\text{C7600a\_r160\_c010}, \text{C7600a\_r220\_c010}) / 1000000000$	C7600a_r160_c010 C7600a_r220_c010
Level 2 asset collaterals adjustments for 30 days outflows and inflows	$-\text{sum}(\text{C7600a\_r170\_c010}, -\text{C7600a\_r180\_c010}, \text{C7600a\_r230\_c010}, -\text{C7600a\_r240\_c010}) / 1000000000$	C7600a_r170_c010 C7600a_r180_c010 C7600a_r230_c010 C7600a_r240_c010
Level 2 assets: adjusted amount before cap application	$\text{sum}(\text{C7600a\_r190\_c010}, \text{C7600a\_r250\_c010}) / 1000000000$	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
<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>T05.02.1/2/3 Liquidity coverage ratio band</b>		
Liquidity coverage ratio	$\text{C7600a\_r010\_c010} / \text{C7600a\_r020\_c010}$	C7600a_r010_c010 C7600a_r020_c010