

Definitions of the ITS data points presented in Supervisory Banking Statistics, second quarter 2023

EBA Reporting framework 3.2 (applicable from Q4 2022 onwards)

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| 1. General statistics | | | |
| T01.02 Concentration of total assets | | | |
| Total assets | F0101_r0380_c0010 | F0101_r0380_c0010 | X |
| 2. Balance sheet composition and profitability | | | |
| T02.01.1/2/3 Profit and loss figures | | | |
| Net interest income | sum(F0200_r0010_c0010, - F0200_r0090_c0010) / 1000000 | F0200_r0010_c0010 F0200_r0090_c0010 | X |
| Net fee and commission income | sum(F0200_r0200_c0010, - F0200_r0210_c0010) / 1000000 | F0200_r0200_c0010 F0200_r0210_c0010 | X |
| Net trading (and investment) income ²⁾ | sum(F0200_r0280_c0010, F0200_r0285_c0010, F0200_r0287_c0010, F0200_r0290_c0010, F0200_r0295_c0010) / 1000000 | F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0295_c0010 | X |
| Net gains or losses from hedge accounting ³⁾ | F0200_r0300_c0010 / 1000000 | F0200_r0300_c0010 | X |
| Exchange differences, net | F0200_r0310_c0010 / 1000000 | F0200_r0310_c0010 | X |
| Net other operating income | sum(F0200_r0355_c0010, - F0200_r0010_c0010, F0200_r0090_c0010, -F0200_r0200_c0010, F0200_r0210_c0010, -F0200_r0280_c0010, - F0200_r0285_c0010, -F0200_r0287_c0010, -F0200_r0290_c0010, - F0200_r0295_c0010, -F0200_r0300_c0010, - F0200_r0310_c0010) / 1000000 | F0200_r0010_c0010 F0200_r0090_c0010 F0200_r0200_c0010 F0200_r0210_c0010 F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0295_c0010 F0200_r0300_c0010 F0200_r0310_c0010 F0200_r0355_c0010 | X |
| Operating income | F0200_r0355_c0010 / 1000000 | F0200_r0355_c0010 | X |
| Administrative expenses and depreciation | -sum(F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010) / 1000000 | F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 | |
| Administrative expenses and depreciation-adapted | -sum(F0200_r0355_c0010, F0200_r0425_c0010, -F0200_r0430_c0010, - F0200_r0455_c0010, -F0200_r0460_c0010, - F0200_r0510_c0010, -F0200_r0520_c0010, F0200_r0580_c0010, F0200_r0590_c0010, F0200_r0600_c0010, -F0200_r0610_c0010) / 1000000 | F0200_r0355_c0010 F0200_r0425_c0010 F0200_r0430_c0010 F0200_r0455_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0610_c0010 | X |
| Net income before impairment, provisions and taxes | sum(F0200_r0355_c0010, - F0200_r0360_c0010, -F0200_r0385_c0010, - F0200_r0390_c0010) / 1000000 | F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 | |
| Net income before impairment, provisions and taxes - adapted | sum(-F0200_r0425_c0010, F0200_r0430_c0010, F0200_r0455_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010, -F0200_r0580_c0010, - F0200_r0590_c0010, -F0200_r0600_c0010, F0200_r0610_c0010) / 1000000 | F0200_r0425_c0010 F0200_r0430_c0010 F0200_r0455_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0610_c0010 | X |
| Impairment and provisions ⁴⁾ | -sum(F0200_r0430_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010) / 1000000 | F0200_r0430_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 | X |

¹⁾ Indicators that are calculated also for less significant institutions (LSIs) in addition to significant institutions (SIs) are marked with X.

²⁾ For entities reporting under German GAAP: negative changes in market value are recognised immediately for current non-trading financial assets. For non-current non-trading financial assets, negative changes in value are recognised if the reduction in value is expected to be permanent. On the other hand, positive changes in market value may only be recognised up to a certain limit. As a consequence, negative price developments are fully recognised (if permanent for non-current non-trading financial assets) whereas positive price developments are recognised to a limited extent. In addition, no fair value option exists for liabilities as it is the case under IFRS, which leads to an accounting mismatch between the asset and the liability side. That mismatch is driven by applicable accounting standards ("principle of prudence") and not related to the specific economic situation of the credit institution.

³⁾ For entities reporting under German GAAP: income and expenses from provisions for contingent losses for stand-alone derivatives and hedges as well as from currency conversion derivatives according to section 340h of the German Commercial Code are included, generally having an expanding effect in the aggregate.

⁴⁾ For entities reporting under German GAAP: this indicator includes income and expenses from so called contingency reserves according to section 340f of the German Commercial Code, generally having an expanding effect in the aggregate.

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|--|--|-------------------|
| Other ⁵⁾ | sum(F0200_r0610_c0010, F0200_r0430_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010, - F0200_r0355_c0010, F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010) / 1000000 | F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 F0200_r0430_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0610_c0010 | |
| Other - adapted ⁵⁾ | sum(F0200_r0425_c0010, - F0200_r0455_c0010, F0200_r0580_c0010, F0200_r0590_c0010, F0200_r0600_c0010)/1000000 | F0200_r0425_c0010 F0200_r0455_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 | X |
| Profit and loss before tax | sum(F0200_r0610_c0010, F0200_r0633_c0010, F0200_r0650_c0010) / 1000000 | F0200_r0610_c0010 F0200_r0633_c0010 F0200_r0650_c0010 | X |
| Tax expenses or income | -sum(F0200_r0620_c0010, F0200_r0634_c0010, F0200_r0660_c0010) / 1000000 | F0200_r0620_c0010 F0200_r0634_c0010 F0200_r0660_c0010 | X |
| Net profit/loss | F0200_r0670_c0010 / 1000000 | F0200_r0670_c0010 | X |
| Net interest income to operating income | sum(F0200_r0010_c0010, - F0200_r0090_c0010) / F0200_r0355_c0010 | F0200_r0010_c0010 F0200_r0090_c0010 F0200_r0355_c0010 | X |
| Net fee and commission income to operating income | sum(F0200_r0200_c0010, - F0200_r0210_c0010) / F0200_r0355_c0010 | F0200_r0200_c0010 F0200_r0210_c0010 F0200_r0355_c0010 | X |
| Net trading (and investment income) to operating income | sum(F0200_r0280_c0010, F0200_r0285_c0010, F0200_r0287_c0010, F0200_r0290_c0010, F0200_r0295_c0010) / F0200_r0355_c0010 | F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0295_c0010 F0200_r0355_c0010 | X |
| T02.02.1/2/3 Key performance indicators | | | |
| Net interest margin (NIM) | sum(F0200_r0010_c0010, - F0200_r0090_c0010) / sum(F0101_r0030_c0010, F0101_r0040_c0010, F0101_r0080_c0010, F0101_r0090_c0010, F0101_r0094_c0010, F0101_r0095_c0010, F0101_r0098_c0010, F0101_r0099_c0010, F0101_r0120_c0010, F0101_r0130_c0010, F0101_r0143_c0010, F0101_r0144_c0010, F0101_r0173_c0010, F0101_r0174_c0010, F0101_r0177_c0010, F0101_r0178_c0010, F0101_r0182_c0010, F0101_r0183_c0010, F0101_r0232_c0010, F0101_r0233_c0010, F0101_r0236_c0010, F0101_r0237_c0010) | F0101_r0030_c0010 F0101_r0040_c0010 F0101_r0080_c0010 F0101_r0090_c0010 F0101_r0094_c0010 F0101_r0095_c0010 F0101_r0098_c0010 F0101_r0099_c0010 F0101_r0120_c0010 F0101_r0130_c0010 F0101_r0143_c0010 F0101_r0144_c0010 F0101_r0173_c0010 F0101_r0174_c0010 F0101_r0177_c0010 F0101_r0178_c0010 F0101_r0182_c0010 F0101_r0183_c0010 F0101_r0232_c0010 F0101_r0233_c0010 F0101_r0236_c0010 F0101_r0237_c0010 F0200_r0010_c0010 F0200_r0090_c0010 | X |
| Return on equity (RoE) | F0200_r0670_c0010 / F0103_r0300_c0010 | F0103_r0300_c0010 F0200_r0670_c0010 | X |
| Return on assets (RoA) | F0200_r0670_c0010 / F0101_r0380_c0010 | F0101_r0380_c0010 F0200_r0670_c0010 | X |
| Cost-to-income ratio (CIR) | sum(F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010) / F0200_r0355_c0010 | F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 | |
| Cost-to-income ratio (CIR) - adapted | sum(F0200_r0355_c0010, F0200_r0425_c0010, -F0200_r0430_c0010, - F0200_r0455_c0010, -F0200_r0460_c0010, - F0200_r0510_c0010, -F0200_r0520_c0010, F0200_r0580_c0010, F0200_r0590_c0010, F0200_r0600_c0010, -F0200_r0610_c0010)/ F0200_r0355_c0010 | F0200_r0355_c0010 F0200_r0425_c0010 F0200_r0430_c0010 F0200_r0455_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0610_c0010 | X |

5) For entities reporting under German GAAP: this indicator includes income and expenses from so called fund for general banking risks according to section 340g of the German Commercial Code, generally having a lowering effect in the aggregate.

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|--|--|-------------------|
| Cost of risk (CoR) | -sum(F1201a_r0080_c0020, F1201a_r0080_c0040, F1201a_r0080_c0050, F1201a_r0080_c0070, F1201a_r0080_c0090, F1201a_r0080_c0110, F1201a_r0080_c0120, F1201a_r0080_c0125, F1201a_r0250_c0020, F1201a_r0250_c0040, F1201a_r0250_c0050, F1201a_r0250_c0070, F1201a_r0250_c0090, F1201a_r0250_c0110, F1201a_r0250_c0120, F1201a_r0250_c0125, F1201a_r0430_c0020, F1201a_r0430_c0040, F1201a_r0430_c0050, F1201a_r0430_c0070, F1201a_r0430_c0090, F1201a_r0430_c0110, F1201a_r0430_c0120, F1201a_r0430_c0125, F1201a_r0670_c0040, F1201a_r0670_c0050, F1201a_r0670_c0070, F1201a_r0670_c0090, F1201a_r0670_c0110, F1201a_r0670_c0120, F1201a_r0670_c0125, F1200_r0400_c0020, F1200_r0400_c0030, F1200_r0400_c0060, F1200_r0400_c0080, F1200_r0400_c0090, F1200_r0400_c0100, F1200_r0490_c0020, F1200_r0490_c0030, F1200_r0490_c0060, F1200_r0520_c0020, F1200_r0520_c0030, F1200_r0520_c0060) / sum(F04031_r0110_c0015, F04031_r0110_c0030, F04031_r0110_c0040, F04031_r0110_c0041, F04041_r0070_c0015, F04041_r0070_c0030, F04041_r0070_c0040, F04041_r0070_c0041, F0408_r0120_c0040, F0408_r0120_c0050, F0409_r0070_c0010, F0409_r0070_c0020, F0410_r0120_c0015, F0410_r0120_c0020) | F04031_r0110_c0015 F04031_r0110_c0030 F04031_r0110_c0040 F04031_r0110_c0041 F04041_r0070_c0015 F04041_r0070_c0030 F04041_r0070_c0040 F04041_r0070_c0041 F0408_r0120_c0040 F0408_r0120_c0050 F0409_r0070_c0010 F0409_r0070_c0020 F0410_r0120_c0015 F0410_r0120_c0020 F1200_r0400_c0020 F1200_r0400_c0030 F1200_r0400_c0060 F1200_r0400_c0080 F1200_r0400_c0090 F1200_r0400_c0100 F1200_r0490_c0020 F1200_r0490_c0030 F1200_r0490_c0060 F1200_r0520_c0020 F1200_r0520_c0030 F1200_r0520_c0060 F1201a_r0080_c0020 F1201a_r0080_c0040 F1201a_r0080_c0050 F1201a_r0080_c0070 F1201a_r0080_c0090 F1201a_r0080_c0110 F1201a_r0080_c0120 F1201a_r0080_c0125 F1201a_r0250_c0020 F1201a_r0250_c0040 F1201a_r0250_c0050 F1201a_r0250_c0070 F1201a_r0250_c0090 F1201a_r0250_c0110 F1201a_r0250_c0120 F1201a_r0250_c0125 F1201a_r0430_c0020 F1201a_r0430_c0040 F1201a_r0430_c0050 F1201a_r0430_c0070 F1201a_r0430_c0090 F1201a_r0430_c0110 F1201a_r0430_c0120 F1201a_r0430_c0125 F1201a_r0670_c0040 F1201a_r0670_c0050 F1201a_r0670_c0070 F1201a_r0670_c0090 F1201a_r0670_c0110 F1201a_r0670_c0120 F1201a_r0670_c0125 | |
| T02.03.1/2/3 Composition of assets | | | |
| Cash, cash balances at central banks, other demand deposits | F0101_r0010_c0010 / 1000000000 | F0101_r0010_c0010 | X |
| Loans and advances ⁶⁾ | sum(F0101_r0090_c0010, F0101_r0095_c0010, F0101_r0099_c0010, F0101_r0130_c0010, F0101_r0144_c0010, F0101_r0174_c0010, F0101_r0178_c0010, F0101_r0183_c0010, F0101_r0233_c0010, F0101_r0237_c0010) / 1000000000 | F0101_r0090_c0010 F0101_r0095_c0010 F0101_r0099_c0010 F0101_r0130_c0010 F0101_r0144_c0010 F0101_r0174_c0010 F0101_r0178_c0010 F0101_r0183_c0010 F0101_r0233_c0010 F0101_r0237_c0010 | X |

⁶⁾ For entities reporting under German GAAP: the carrying amount is affected by the so called contingency reserves according to section 340f of the German Commercial Code. The carrying amount is reduced by these reserves. According to § section 340f of the German Commercial Code, institutions may value loans and advances to credit institutions and customers, debt securities and other fixed-income securities and other non-fixed-income securities that are neither treated as non-current assets nor part of the trading portfolio at a lower value in order to provide protection against the specific risks of the credit institution business sector, generally having a lowering effect in the aggregate.

| Variable | Formula | ITS data points | LSI ¹⁾ |
|-------------------------------|---|---|-------------------|
| Central banks | sum(F0401_r0130_c0010, F04021_r0120_c0010, F04022_r0130_c0010, F04031_r0120_c0010, F04041_r0080_c0010, F0406_r0130_c0010, F0407_r0130_c0010, F0408_r0130_c0010, F0408_r0130_c0035, F0409_r0080_c0050, F0410_r0130_c0010) / 1000000000 | F0401_r0130_c0010 F04021_r0120_c0010 F04022_r0130_c0010 F04031_r0120_c0010 F04041_r0080_c0010 F0406_r0130_c0010 F0407_r0130_c0010 F0408_r0130_c0010 F0408_r0130_c0035 F0409_r0080_c0050 F0410_r0130_c0010 | |
| General governments | sum(F0401_r0140_c0010, F04021_r0130_c0010, F04022_r0140_c0010, F04031_r0130_c0010, F04041_r0090_c0010, F0406_r0140_c0010, F0407_r0140_c0010, F0408_r0140_c0010, F0408_r0140_c0035, F0409_r0090_c0050, F0410_r0140_c0010) / 1000000000 | F0401_r0140_c0010 F04021_r0130_c0010 F04022_r0140_c0010 F04031_r0130_c0010 F04041_r0090_c0010 F0406_r0140_c0010 F0407_r0140_c0010 F0408_r0140_c0010 F0408_r0140_c0035 F0409_r0090_c0050 F0410_r0140_c0010 | |
| Credit institutions | sum(F0401_r0150_c0010, F04021_r0140_c0010, F04022_r0150_c0010, F04031_r0140_c0010, F04041_r0100_c0010, F0406_r0150_c0010, F0407_r0150_c0010, F0408_r0150_c0010, F0408_r0150_c0035, F0409_r0100_c0050, F0410_r0150_c0010) / 1000000000 | F0401_r0150_c0010 F04021_r0140_c0010 F04022_r0150_c0010 F04031_r0140_c0010 F04041_r0100_c0010 F0406_r0150_c0010 F0407_r0150_c0010 F0408_r0150_c0010 F0408_r0150_c0035 F0409_r0100_c0050 F0410_r0150_c0010 | |
| Other financial corporations | sum(F0401_r0160_c0010, F04021_r0150_c0010, F04022_r0160_c0010, F04031_r0150_c0010, F04041_r0110_c0010, F0406_r0160_c0010, F0407_r0160_c0010, F0408_r0160_c0010, F0408_r0160_c0035, F0409_r0110_c0050, F0410_r0160_c0010) / 1000000000 | F0401_r0160_c0010 F04021_r0150_c0010 F04022_r0160_c0010 F04031_r0150_c0010 F04041_r0110_c0010 F0406_r0160_c0010 F0407_r0160_c0010 F0408_r0160_c0010 F0408_r0160_c0035 F0409_r0110_c0050 F0410_r0160_c0010 | |
| Non-financial corporations | sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010) / 1000000000 | F0401_r0170_c0010 F04021_r0160_c0010 F04022_r0170_c0010 F04031_r0160_c0010 F04041_r0120_c0010 F0406_r0170_c0010 F0407_r0170_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0409_r0120_c0050 F0410_r0170_c0010 | |
| Households | sum(F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / 1000000000 | F0401_r0180_c0010 F04021_r0170_c0010 F04022_r0180_c0010 F04031_r0170_c0010 F04041_r0130_c0010 F0406_r0180_c0010 F0407_r0180_c0010 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0130_c0050 F0410_r0180_c0010 | |
| Debt securities ⁶⁾ | sum(F0101_r0080_c0010, F0101_r0094_c0010, F0101_r0098_c0010, F0101_r0120_c0010, F0101_r0143_c0010, F0101_r0173_c0010, F0101_r0177_c0010, F0101_r0182_c0010, F0101_r0232_c0010, F0101_r0236_c0010) / 1000000000 | F0101_r0080_c0010 F0101_r0094_c0010 F0101_r0098_c0010 F0101_r0120_c0010 F0101_r0143_c0010 F0101_r0173_c0010 F0101_r0177_c0010 F0101_r0182_c0010 F0101_r0232_c0010 F0101_r0236_c0010 | X |

6) For entities reporting under German GAAP: the carrying amount is affected by the so called contingency reserves according to section 340f of the German Commercial Code. The carrying amount is reduced by these reserves. According to § section 340f of the German Commercial Code, institutions may value loans and advances to credit institutions and customers, debt securities and other fixed-income securities and other non-fixed-income securities that are neither treated as non-current assets nor part of the trading portfolio at a lower value in order to provide protection against the specific risks of the credit institution business sector, generally having a lowering effect in the aggregate.

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|---|-------------------|
| Central banks | sum(F04041_r0020_c0010, F04021_r0060_c0010, F04022_r0070_c0010, F04031_r0060_c0010, F0401_r0070_c0010, F0406_r0070_c0010, F0407_r0080_c0010, F0409_r0020_c0050, F0410_r0070_c0010) / 1000000000 | F04041_r0020_c0010 F04021_r0060_c0010 F04022_r0070_c0010 F04031_r0060_c0010 F0401_r0070_c0010 F0406_r0070_c0010 F0407_r0080_c0010 F0409_r0020_c0050 F0410_r0070_c0010 | |
| of which: at amortised cost | sum(F04041_r0020_c0010, F0409_r0020_c0050) / 1000000000 | F04041_r0020_c0010 F0409_r0020_c0050 | |
| General governments | sum(F0401_r0080_c0010, F04021_r0070_c0010, F04022_r0080_c0010, F04031_r0070_c0010, F04041_r0030_c0010, F0406_r0080_c0010, F0407_r0090_c0010, F0409_r0030_c0050, F0410_r0080_c0010) / 1000000000 | F0401_r0080_c0010 F04021_r0070_c0010 F04022_r0080_c0010 F04031_r0070_c0010 F04041_r0030_c0010 F0406_r0080_c0010 F0407_r0090_c0010 F0409_r0030_c0050 F0410_r0080_c0010 | |
| of which: at amortised cost | sum(F04041_r0030_c0010, F0409_r0030_c0050) / 1000000000 | F04041_r0030_c0010 F0409_r0030_c0050 | |
| Credit institutions | sum(F0401_r0090_c0010, F04021_r0080_c0010, F04022_r0090_c0010, F04031_r0080_c0010, F04041_r0040_c0010, F0406_r0090_c0010, F0407_r0100_c0010, F0409_r0040_c0050, F0410_r0090_c0010) / 1000000000 | F0401_r0090_c0010 F04021_r0080_c0010 F04022_r0090_c0010 F04031_r0080_c0010 F04041_r0040_c0010 F0406_r0090_c0010 F0407_r0100_c0010 F0409_r0040_c0050 F0410_r0090_c0010 | |
| of which: at amortised cost | sum(F04041_r0040_c0010, F0409_r0040_c0050) / 1000000000 | F04041_r0040_c0010 F0409_r0040_c0050 | |
| Other financial corporations | sum(F0401_r0100_c0010, F04021_r0090_c0010, F04022_r0100_c0010, F04031_r0090_c0010, F04041_r0050_c0010, F0406_r0100_c0010, F0408_r0080_c0010, F0409_r0050_c0050, F0410_r0100_c0010) / 1000000000 | F0401_r0100_c0010 F04021_r0090_c0010 F04022_r0100_c0010 F04031_r0090_c0010 F04041_r0050_c0010 F0406_r0100_c0010 F0408_r0080_c0010 F0409_r0050_c0050 F0410_r0100_c0010 | |
| of which: at amortised cost | sum(F04041_r0050_c0010, F0409_r0050_c0050) / 1000000000 | F04041_r0050_c0010 F0409_r0050_c0050 | |
| Non-financial corporations | sum(F0401_r0110_c0010, F04021_r0100_c0010, F04022_r0110_c0010, F04031_r0100_c0010, F04041_r0060_c0010, F0406_r0110_c0010, F0408_r0090_c0010, F0409_r0060_c0050, F0410_r0110_c0010) / 1000000000 | F0401_r0110_c0010 F04021_r0100_c0010 F04022_r0110_c0010 F04031_r0100_c0010 F04041_r0060_c0010 F0406_r0110_c0010 F0408_r0090_c0010 F0409_r0060_c0050 F0410_r0110_c0010 | |
| of which: at amortised cost | sum(F04041_r0060_c0010, F0409_r0060_c0050) / 1000000000 | F04041_r0060_c0010 F0409_r0060_c0050 | |
| Equity instruments ⁷⁾ | sum(F0101_r0070_c0010, F0101_r0093_c0010, F0101_r0097_c0010, F0101_r0110_c0010, F0101_r0142_c0010, F0101_r0172_c0010, F0101_r0176_c0010, F0101_r0235_c0010, F0101_r0390_c0010) / 1000000000 | F0101_r0070_c0010 F0101_r0093_c0010 F0101_r0097_c0010 F0101_r0110_c0010 F0101_r0142_c0010 F0101_r0172_c0010 F0101_r0176_c0010 F0101_r0235_c0010 F0101_r0390_c0010 | X |
| Derivatives | sum(F0101_r0060_c0010, F0101_r0092_c0010, F0101_r0240_c0010) / 1000000000 | F0101_r0060_c0010 F0101_r0092_c0010 F0101_r0240_c0010 | X |
| Trading | sum(F0101_r0060_c0010, F0101_r0092_c0010) / 1000000000 | F0101_r0060_c0010 F0101_r0092_c0010 | X |
| Derivatives – hedge accounting | F0101_r0240_c0010 / 1000000000 | F0101_r0240_c0010 | X |
| Investments in subsidiaries, joint-ventures and associates | F0101_r0260_c0010 / 1000000000 | F0101_r0260_c0010 | X |
| Intangible assets and goodwill | F0101_r0300_c0010 / 1000000000 | F0101_r0300_c0010 | X |

7) For entities reporting under German GAAP: the carrying amount is affected by the so called booked contingency reserves according to section 340f of the German Commercial Code. The carrying amount is reduced by these reserves. According to § section 340f of the German Commercial Code, institutions may value loans and advances to credit institutions and customers, debt securities and other fixed-income securities and other non-fixed-income securities that are neither treated as non-current assets nor part of the trading portfolio at a lower value in order to provide protection against the specific risks of the credit institution business sector, generally having a lowering effect in the aggregate.

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| Other assets | sum(F0101_r0380_c0010, - F0101_r0010_c0010, -F0101_r0090_c0010, - F0101_r0095_c0010, -F0101_r0099_c0010, - F0101_r0130_c0010, -F0101_r0144_c0010, - F0101_r0174_c0010, -F0101_r0178_c0010, - F0101_r0183_c0010, -F0101_r0233_c0010, - F0101_r0237_c0010, -F0101_r0080_c0010, - F0101_r0094_c0010, -F0101_r0098_c0010, - F0101_r0120_c0010, -F0101_r0143_c0010, - F0101_r0173_c0010, -F0101_r0177_c0010, - F0101_r0182_c0010, -F0101_r0232_c0010, - F0101_r0236_c0010, -F0101_r0070_c0010, - F0101_r0093_c0010, -F0101_r0097_c0010, - F0101_r0110_c0010, -F0101_r0142_c0010, - F0101_r0172_c0010, -F0101_r0176_c0010, - F0101_r0235_c0010, -F0101_r0390_c0010, - F0101_r0060_c0010, -F0101_r0092_c0010, - F0101_r0240_c0010, -F0101_r0260_c0010, - F0101_r0300_c0010) / 1000000000 | F0101_r0010_c0010 F0101_r0060_c0010 F0101_r0070_c0010 F0101_r0080_c0010 F0101_r0090_c0010 F0101_r0092_c0010 F0101_r0093_c0010 F0101_r0094_c0010 F0101_r0095_c0010 F0101_r0097_c0010 F0101_r0098_c0010 F0101_r0099_c0010 F0101_r0110_c0010 F0101_r0120_c0010 F0101_r0130_c0010 F0101_r0142_c0010 F0101_r0143_c0010 F0101_r0144_c0010 F0101_r0172_c0010 F0101_r0173_c0010 F0101_r0174_c0010 F0101_r0176_c0010 F0101_r0177_c0010 F0101_r0178_c0010 F0101_r0182_c0010 F0101_r0183_c0010 F0101_r0232_c0010 F0101_r0233_c0010 F0101_r0235_c0010 F0101_r0236_c0010 F0101_r0237_c0010 F0101_r0240_c0010 F0101_r0260_c0010 F0101_r0300_c0010 F0101_r0380_c0010 F0101_r0390_c0010 | X |
| Total assets | F0101_r0380_c0010 / 1000000000 | F0101_r0380_c0010 | X |
| Share of unencumbered assets ⁸⁾ | F3201_r0010_c0060 / sum(F3201_r0010_c0010, F3201_r0010_c0060) | F3201_r0010_c0010 F3201_r0010_c0060 | X |
| Share of encumbered assets ⁸⁾ | F3201_r0010_c0010 / sum(F3201_r0010_c0010, F3201_r0010_c0060) | F3201_r0010_c0010 F3201_r0010_c0060 | X |
| T02.04.1/2/3 Composition of liabilities and equity | | | |
| Deposits ⁹⁾ | sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035) / 1000000000 | F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 | X |
| Central banks | sum(F0801a_r0060_c0010, F0801a_r0060_c0020, F0801a_r0060_c0030, F0801a_r0060_c0034, F0801a_r0060_c0035) / 1000000000 | F0801a_r0060_c0010 F0801a_r0060_c0020 F0801a_r0060_c0030 F0801a_r0060_c0034 F0801a_r0060_c0035 | X |
| General governments | sum(F0801a_r0110_c0010, F0801a_r0110_c0020, F0801a_r0110_c0030, F0801a_r0110_c0034, F0801a_r0110_c0035) / 1000000000 | F0801a_r0110_c0010 F0801a_r0110_c0020 F0801a_r0110_c0030 F0801a_r0110_c0034 F0801a_r0110_c0035 | X |
| Credit institutions | sum(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035) / 1000000000 | F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035 | X |
| Other financial corporations | sum(F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035) / 1000000000 | F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035 | X |
| Non-financial corporations | sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035) / 1000000000 | F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 | X |
| Households | sum(F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000 | F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035 | X |

8) As of reference date June 2023 (start of taxonomy 3.2 phase 2), asset encumbrance datapoints are reported with 4 digits instead of 3.

9) Some of the referenced datapoints are not reported in the FINREP Data Point framework but are nevertheless available for the computation as data points with the same identity can be sourced from other areas of the reporting framework

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|--|--|-------------------|
| Debt securities issued | sum(F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035) / 1000000000 | F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 | X |
| of which: subordinated | sum(F0802_r0020_c0010, F0802_r0020_c0020, F0802_r0020_c0030) / 1000000000 | F0802_r0020_c0010 F0802_r0020_c0020 F0802_r0020_c0030 | |
| Derivatives | sum(F0102_r0020_c0010, F0102_r0062_c0010, F0102_r0150_c0010) / 1000000000 | F0102_r0020_c0010 F0102_r0062_c0010 F0102_r0150_c0010 | X |
| of which: trading | sum(F0102_r0020_c0010, F0102_r0062_c0010) / 1000000000 | F0102_r0020_c0010 F0102_r0062_c0010 | X |
| Provisions | F0102_r0170_c0010 / 1000000000 | F0102_r0170_c0010 | X |
| Other liabilities | sum(F0102_r0300_c0010, - F0801a_r0050_c0010, -F0801a_r0050_c0020, - F0801a_r0050_c0030, -F0801a_r0050_c0034, - F0801a_r0050_c0035, -F0801a_r0360_c0010, - F0801a_r0360_c0020, -F0801a_r0360_c0030, - F0801a_r0360_c0034, -F0801a_r0360_c0035, - F0102_r0062_c0010, - F0102_r0150_c0010, - F0102_r0170_c0010, - F0102_r0300_c0010, - F0801a_r0050_c0010, - F0801a_r0050_c0020, - F0801a_r0050_c0030, - F0801a_r0050_c0034, - F0801a_r0050_c0035, - F0102_r0062_c0010, - F0102_r0150_c0010, - F0102_r0170_c0010) / 1000000000 | F0102_r0020_c0010 F0102_r0062_c0010 F0102_r0150_c0010 F0102_r0170_c0010 F0102_r0300_c0010 F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 | X |
| Equity | F0103_r0300_c0010 / 1000000000 | F0103_r0300_c0010 | X |
| Paid-up capital | sum(F0103_r0020_c0010, F0103_r0040_c0010) / 1000000000 | F0103_r0020_c0010 F0103_r0040_c0010 | |
| Reserves | sum(F0103_r0190_c0010, F0103_r0200_c0010, F0103_r0205_c0010, F0103_r0210_c0010) / 1000000000 | F0103_r0190_c0010 F0103_r0200_c0010 F0103_r0205_c0010 F0103_r0210_c0010 | X |
| Minority interests | F0103_r0270_c0010 / 1000000000 | F0103_r0270_c0010 | X |
| Other comprehensive income | F0103_r0090_c0010 / 1000000000 | F0103_r0090_c0010 | X |
| Other | sum(F0103_r0300_c0010, - F0103_r0020_c0010, -F0103_r0040_c0010, - F0103_r0190_c0010, -F0103_r0200_c0010, - F0103_r0205_c0010, -F0103_r0210_c0010, - F0103_r0270_c0010, -F0103_r0090_c0010) / 1000000000 | F0103_r0020_c0010 F0103_r0040_c0010 F0103_r0090_c0010 F0103_r0190_c0010 F0103_r0200_c0010 F0103_r0205_c0010 F0103_r0210_c0010 F0103_r0270_c0010 F0103_r0300_c0010 | |
| Total liabilities and equity | F0103_r0310_c0010 / 1000000000 | F0103_r0310_c0010 | X |
| T02.05.1/2/3 Total exposure to general governments by country of the counterparty | | | |
| Total exposure to General governments by country of the counterparty | sum(C3300a_r0010_c0290_XX) / 1000000 | C3300a_r0010_c0290_XX | X |
| 3. Capital adequacy and leverage | | | |
| T03.01.1/2/3 Total capital ratio and its components | | | |
| Total risk exposure amount | C0200_r0010_c0010 / 1000000000 | C0200_r0010_c0010 | X |
| Total capital - Amount | C0100_r0010_c0010 / 1000000000 | C0100_r0010_c0010 | X |
| Total capital - Ratio | C0100_r0010_c0010 / C0200_r0010_c0010 | C0100_r0010_c0010 C0200_r0010_c0010 | X |
| Tier 1 - Amount | C0100_r0015_c0010 / 1000000000 | C0100_r0015_c0010 | X |
| Tier 1 - Ratio | C0100_r0015_c0010 / C0200_r0010_c0010 | C0100_r0015_c0010 C0200_r0010_c0010 | X |
| CET1 - Amount | C0100_r0020_c0010 / 1000000000 | C0100_r0020_c0010 | X |
| CET1 - Ratio | C0100_r0020_c0010 / C0200_r0010_c0010 | C0100_r0020_c0010 C0200_r0010_c0010 | X |
| T03.02.1/2/3 CET1 ratio band | | | |
| CET1 - Ratio | C0100_r0020_c0010 / C0200_r0010_c0010 | C0100_r0020_c0010 C0200_r0010_c0010 | X |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|------------------------------------|--|--|-------------------|
| T03.03.1/2/3 Leverage ratio | | | |
| Exposure values | sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0150_c0010, C4700_r0160_c0010, C4700_r0170_c0010, C4700_r0180_c0010, C4700_r0181_c0010, C4700_r0185_c0010, C4700_r0186_c0010, C4700_r0187_c0010, C4700_r0188_c0010, C4700_r0189_c0010, C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0193_c0010, C4700_r0194_c0010, C4700_r0195_c0010, C4700_r0196_c0010, C4700_r0197_c0010, C4700_r0198_c0010, C4700_r0200_c0010, C4700_r0210_c0010, C4700_r0220_c0010, C4700_r0230_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0255_c0010, C4700_r0256_c0010, C4700_r0257_c0010, C4700_r0260_c0010, C4700_r0261_c0010, C4700_r0262_c0010, C4700_r0263_c0010, C4700_r0264_c0010, C4700_r0265_c0010, C4700_r0266_c0010, C4700_r0267_c0010) / 1000000000 | C4700_r0010_c0010 C4700_r0020_c0010 C4700_r0030_c0010 C4700_r0040_c0010 C4700_r0050_c0010 C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0150_c0010 C4700_r0160_c0010 C4700_r0170_c0010 C4700_r0180_c0010 C4700_r0181_c0010 C4700_r0185_c0010 C4700_r0186_c0010 C4700_r0187_c0010 C4700_r0188_c0010 C4700_r0189_c0010 C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0193_c0010 C4700_r0194_c0010 C4700_r0195_c0010 C4700_r0196_c0010 C4700_r0197_c0010 C4700_r0198_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010 C4700_r0230_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0255_c0010 C4700_r0256_c0010 C4700_r0257_c0010 C4700_r0260_c0010 C4700_r0261_c0010 C4700_r0262_c0010 C4700_r0263_c0010 C4700_r0264_c0010 C4700_r0265_c0010 C4700_r0266_c0010 C4700_r0267_c0010 | X |
| Other on-balance sheet items | sum(C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0256_c0010, C4700_r0257_c0010) / 1000000000 | C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0256_c0010 C4700_r0257_c0010 | X |

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

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

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

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|--|-------------------|
| of which: exposures to corporates | sum(C0200_r0280_c0010, C0200_r0290_c0010, C0200_r0300_c0010, C0200_r0340_c0010, C0200_r0350_c0010, C0200_r0360_c0010) / 1000000000 | C0200_r0280_c0010 C0200_r0290_c0010 C0200_r0300_c0010 C0200_r0340_c0010 C0200_r0350_c0010 C0200_r0360_c0010 | X |
| of which: exposures to retail | sum(C0200_r0390_c0010, C0200_r0400_c0010, C0200_r0410_c0010) / 1000000000 | C0200_r0390_c0010 C0200_r0400_c0010 C0200_r0410_c0010 | X |
| of which: exposures secured by real estate | sum(C0200_r0370_c0010, C0200_r0380_c0010) / 1000000000 | C0200_r0370_c0010 C0200_r0380_c0010 | X |
| Risk exposure for contributions to the default fund of a CCP | C0200_r0460_c0010 / 1000000000 | C0200_r0460_c0010 | X |
| Securitisation positions | C0200_r0470_c0010 / 1000000000 | C0200_r0470_c0010 | X |
| Settlement/delivery risk exposure amount | C0200_r0490_c0010 / 1000000000 | C0200_r0490_c0010 | X |
| Market risk exposure amount | C0200_r0520_c0010 / 1000000000 | C0200_r0520_c0010 | X |
| Market risk exposure under SA | C0200_r0530_c0010 / 1000000000 | C0200_r0530_c0010 | X |
| Market risk exposure under IM approach | C0200_r0580_c0010 / 1000000000 | C0200_r0580_c0010 | X |
| Operational risk exposure amount | C0200_r0590_c0010 / 1000000000 | C0200_r0590_c0010 | X |
| Operational risk exposure under BIA | C0200_r0600_c0010 / 1000000000 | C0200_r0600_c0010 | X |
| Operational risk exposure under TSA/ASA | C0200_r0610_c0010 / 1000000000 | C0200_r0610_c0010 | X |
| Operational risk exposure under AMA | C0200_r0620_c0010 / 1000000000 | C0200_r0620_c0010 | X |
| Risk exposure for credit valuation adjustment | C0200_r0640_c0010 / 1000000000 | C0200_r0640_c0010 | X |
| Other | sum(C0200_r0630_c0010, C0200_r0680_c0010, C0200_r0690_c0010) / 1000000000 | C0200_r0630_c0010 C0200_r0680_c0010 C0200_r0690_c0010 | X |
| Total risk exposure amount | C0200_r0010_c0010 / 1000000000 | C0200_r0010_c0010 | X |
| Risk weights of exposures to institutions - Standardised approach (StA) | C0200_r0120_c0010 / C0700a_r0010_c0200_007 | C0200_r0120_c0010 C0700a_r0010_c0200_007 | X |
| Risk weights of exposures to corporates - Standardised approach (StA) | C0200_r0130_c0010 / C0700a_r0010_c0200_008 | C0200_r0130_c0010 C0700a_r0010_c0200_008 | X |
| Risk weights of exposures to retail - Standardised approach (StA) | C0200_r0140_c0010 / C0700a_r0010_c0200_009 | C0200_r0140_c0010 C0700a_r0010_c0200_009 | X |
| Risk weights of exposures secured by mortgages on immovable property - Standardised approach (StA) | C0200_r0150_c0010 / C0700a_r0010_c0200_010 | C0200_r0150_c0010 C0700a_r0010_c0200_010 | X |
| Risk weights of exposures to institutions - Internal ratings based approach (IRB) | sum(C0200_r0270_c0010, C0200_r0330_c0010) / sum(C0801a_r0010_c0110_005, C0801a_r0010_c0110_006) | C0200_r0270_c0010 C0200_r0330_c0010 C0801a_r0010_c0110_005 C0801a_r0010_c0110_006 | X |
| Risk weights of exposures to corporates - Internal ratings based approach (IRB) | sum(C0200_r0280_c0010, C0200_r0290_c0010, C0200_r0300_c0010, C0200_r0340_c0010, C0200_r0350_c0010, C0200_r0360_c0010) / sum(C0801a_r0010_c0110_007, C0801a_r0010_c0110_008, C0801a_r0010_c0110_009, C0801a_r0010_c0110_010, C0801a_r0010_c0110_011, C0801a_r0010_c0110_012) | C0200_r0280_c0010 C0200_r0290_c0010 C0200_r0300_c0010 C0200_r0340_c0010 C0200_r0350_c0010 C0200_r0360_c0010 C0801a_r0010_c0110_007 C0801a_r0010_c0110_008 C0801a_r0010_c0110_009 C0801a_r0010_c0110_010 C0801a_r0010_c0110_011 C0801a_r0010_c0110_012 | X |
| Risk weights of exposures to retail - Internal ratings based approach (IRB) | sum(C0200_r0390_c0010, C0200_r0400_c0010, C0200_r0410_c0010) / sum(C0801a_r0010_c0110_015, C0801a_r0010_c0110_016, C0801a_r0010_c0110_017) | C0200_r0390_c0010 C0200_r0400_c0010 C0200_r0410_c0010 C0801a_r0010_c0110_015 C0801a_r0010_c0110_016 C0801a_r0010_c0110_017 | X |
| Risk weights of exposures to retail secured by real estate - Internal ratings based approach (IRB) | sum(C0200_r0370_c0010, C0200_r0380_c0010) / sum(C0801a_r0010_c0110_013, C0801a_r0010_c0110_014) | C0200_r0370_c0010 C0200_r0380_c0010 C0801a_r0010_c0110_013 C0801a_r0010_c0110_014 | X |
| T03.06 IRB credit risk parameters by residence of the obligor | | | |
| PD assigned to the obligor grade or pool - Institutions | sum(C0902_r0020_c0010_XX * C0902_r0020_c0080_XX, - C0902_r0020_c0030_XX) / sum(sum(C0902_r0020_c0010_XX, - C0902_r0020_c0030_XX)) | C0902_r0020_c0010_XX C0902_r0020_c0030_XX C0902_r0020_c0080_XX | |
| PD assigned to the obligor grade or pool - Corporates | sum(C0902_r0030_c0010_XX * C0902_r0030_c0080_XX, - C0902_r0030_c0030_XX) / sum(sum(C0902_r0030_c0010_XX, - C0902_r0030_c0030_XX)) | C0902_r0030_c0010_XX C0902_r0030_c0030_XX C0902_r0030_c0080_XX | |
| of which: SME | sum(C0902_r0050_c0010_XX * C0902_r0050_c0080_XX, - C0902_r0050_c0030_XX) / sum(sum(C0902_r0050_c0010_XX, - C0902_r0050_c0030_XX)) | C0902_r0050_c0010_XX C0902_r0050_c0030_XX C0902_r0050_c0080_XX | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| PD assigned to the obligor grade or pool - Retail | sum(C0902_r0060_c0010_XX * C0902_r0060_c0080_XX, - C0902_r0060_c0030_XX) / sum(sum(C0902_r0060_c0010_XX, - C0902_r0060_c0030_XX)) | C0902_r0060_c0010_XX C0902_r0060_c0030_XX C0902_r0060_c0080_XX | |
| PD assigned to the obligor grade or pool - Retail - Secured by immovable property - Non-SME | sum(C0902_r0090_c0010_XX * C0902_r0090_c0080_XX, - C0902_r0090_c0030_XX) / sum(sum(C0902_r0090_c0010_XX, - C0902_r0090_c0030_XX)) | C0902_r0090_c0010_XX C0902_r0090_c0030_XX C0902_r0090_c0080_XX | |
| PD assigned to the obligor grade or pool - Qualifying Revolving | sum(C0902_r0100_c0010_XX * C0902_r0100_c0080_XX, - C0902_r0100_c0030_XX) / sum(sum(C0902_r0100_c0010_XX, - C0902_r0100_c0030_XX)) | C0902_r0100_c0010_XX C0902_r0100_c0030_XX C0902_r0100_c0080_XX | |
| PD assigned to the obligor grade or pool - Other Retail | sum(C0902_r0110_c0010_XX * C0902_r0110_c0080_XX, - C0902_r0110_c0030_XX) / sum(sum(C0902_r0110_c0010_XX, - C0902_r0110_c0030_XX)) | C0902_r0110_c0010_XX C0902_r0110_c0030_XX C0902_r0110_c0080_XX | |
| Exposure weighted average LGD - Institutions | C0902_r0020_c0090_XX * sum(C0902_r0020_c0010_XX, - C0902_r0020_c0030_XX) / sum(sum(C0902_r0020_c0010_XX, - C0902_r0020_c0030_XX)) | C0902_r0020_c0010_XX C0902_r0020_c0030_XX C0902_r0020_c0090_XX | |
| Exposure weighted average LGD - Corporates | C0902_r0030_c0090_XX * sum(C0902_r0030_c0010_XX, - C0902_r0030_c0030_XX) / sum(sum(C0902_r0030_c0010_XX, - C0902_r0030_c0030_XX)) | C0902_r0030_c0010_XX C0902_r0030_c0030_XX C0902_r0030_c0090_XX | |
| of which: SME | C0902_r0050_c0090_XX * sum(C0902_r0050_c0010_XX, - C0902_r0050_c0030_XX) / sum(sum(C0902_r0050_c0010_XX, - C0902_r0050_c0030_XX)) | C0902_r0050_c0010_XX C0902_r0050_c0030_XX C0902_r0050_c0090_XX | |
| Exposure weighted average LGD - Retail | C0902_r0060_c0090_XX * sum(C0902_r0060_c0010_XX, - C0902_r0060_c0030_XX) / sum(sum(C0902_r0060_c0010_XX, - C0902_r0060_c0030_XX)) | C0902_r0060_c0010_XX C0902_r0060_c0030_XX C0902_r0060_c0090_XX | |
| Exposure weighted average LGD - Retail - Secured by immovable property - Non-SME | C0902_r0090_c0090_XX * sum(C0902_r0090_c0010_XX, - C0902_r0090_c0030_XX) / sum(sum(C0902_r0090_c0010_XX, - C0902_r0090_c0030_XX)) | C0902_r0090_c0010_XX C0902_r0090_c0030_XX C0902_r0090_c0090_XX | |
| Exposure weighted average LGD - Qualifying Revolving | C0902_r0100_c0090_XX * sum(C0902_r0100_c0010_XX, - C0902_r0100_c0030_XX) / sum(sum(C0902_r0100_c0010_XX, - C0902_r0100_c0030_XX)) | C0902_r0100_c0010_XX C0902_r0100_c0030_XX C0902_r0100_c0090_XX | |
| Exposure weighted average LGD - Other Retail | C0902_r0110_c0090_XX * sum(C0902_r0110_c0010_XX, - C0902_r0110_c0030_XX) / sum(sum(C0902_r0110_c0010_XX, - C0902_r0110_c0030_XX)) | C0902_r0110_c0010_XX C0902_r0110_c0030_XX C0902_r0110_c0090_XX | |
| Exposure value - Institutions | C0902_r0020_c0105_XX / 1000000000 | C0902_r0020_c0105_XX | |
| Exposure value - Corporates | C0902_r0030_c0105_XX / 1000000000 | C0902_r0030_c0105_XX | |
| of which: SME | C0902_r0050_c0105_XX / 1000000000 | C0902_r0050_c0105_XX | |
| Exposure value - Retail | C0902_r0060_c0105_XX / 1000000000 | C0902_r0060_c0105_XX | |
| Exposure value - Retail - Secured by immovable | C0902_r0090_c0105_XX / 1000000000 | C0902_r0090_c0105_XX | |
| Exposure value - Qualifying Revolving | C0902_r0100_c0105_XX / 1000000000 | C0902_r0100_c0105_XX | |
| Exposure value - Other Retail | C0902_r0110_c0105_XX / 1000000000 | C0902_r0110_c0105_XX | |
| Risk weight - Institutions | C0902_r0020_c0125_XX / C0902_r0020_c0105_XX | C0902_r0020_c0105_XX C0902_r0020_c0125_XX | |
| Risk weight - Corporates | C0902_r0030_c0125_XX / C0902_r0030_c0105_XX | C0902_r0030_c0105_XX C0902_r0030_c0125_XX | |
| of which: SME | C0902_r0050_c0125_XX / C0902_r0050_c0105_XX | C0902_r0050_c0105_XX C0902_r0050_c0125_XX | |
| Risk weight - Retail | C0902_r0060_c0125_XX / C0902_r0060_c0105_XX | C0902_r0060_c0105_XX C0902_r0060_c0125_XX | |
| Risk weight - Retail - Secured by immovable property - Non-SME | C0902_r0090_c0125_XX / C0902_r0090_c0105_XX | C0902_r0090_c0105_XX C0902_r0090_c0125_XX | |
| Risk weight - Qualifying Revolving | C0902_r0100_c0125_XX / C0902_r0100_c0105_XX | C0902_r0100_c0105_XX C0902_r0100_c0125_XX | |
| Risk weight - Other Retail | C0902_r0110_c0125_XX / C0902_r0110_c0105_XX | C0902_r0110_c0105_XX C0902_r0110_c0125_XX | |

4. Asset quality

T04.01 Performing and non-performing exposures by instrument and counterparty

| | | |
|---|--------------------------------------|--------------------|
| Performing exposures: Cash balances at central banks and other demand deposits - Amount | sum(F1800a_r0005_c0020) / 1000000000 | F1800a_r0005_c0020 |
|---|--------------------------------------|--------------------|

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|--|-------------------|
| Performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $-\text{sum}(\text{F1800b_r0005_c0140}) / \text{sum}(\text{F1800a_r0005_c0020})$ | F1800a_r0005_c0020 F1800b_r0005_c0140 | |
| Performing exposures: Loans and advances - Amount | $\text{sum}(\text{F1800a_r0070_c0020}, \text{F1800a_r0191_c0020}, \text{F1800a_r0221_c0020}) / 1000000000$ | F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020 | X |
| Performing exposures: Loans and advances - Coverage ratio | $-\text{sum}(\text{F1800b_r0070_c0140}, \text{F1800b_r0191_c0140}) / \text{sum}(\text{F1800a_r0070_c0020}, \text{F1800a_r0191_c0020}, \text{F1800a_r0221_c0020})$ | F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020 F1800b_r0070_c0140 F1800b_r0191_c0140 | X |
| Performing exposures: Central banks - Amount | $\text{sum}(\text{F1800a_r0080_c0020}, \text{F1800a_r0192_c0020}, \text{F1800a_r0222_c0020}) / 1000000000$ | F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020 | X |
| Performing exposures: Central banks - Coverage ratio | $-\text{sum}(\text{F1800b_r0080_c0140}, \text{F1800b_r0192_c0140}) / \text{sum}(\text{F1800a_r0080_c0020}, \text{F1800a_r0192_c0020}, \text{F1800a_r0222_c0020})$ | F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020 F1800b_r0080_c0140 F1800b_r0192_c0140 | X |
| Performing exposures: General governments - Amount | $\text{sum}(\text{F1800a_r0090_c0020}, \text{F1800a_r0193_c0020}, \text{F1800a_r0223_c0020}) / 1000000000$ | F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020 | X |
| Performing exposures: General governments - Coverage ratio | $-\text{sum}(\text{F1800b_r0090_c0140}, \text{F1800b_r0193_c0140}) / \text{sum}(\text{F1800a_r0090_c0020}, \text{F1800a_r0193_c0020}, \text{F1800a_r0223_c0020})$ | F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020 F1800b_r0090_c0140 F1800b_r0193_c0140 | X |
| Performing exposures: Credit institutions - Amount | $\text{sum}(\text{F1800a_r0100_c0020}, \text{F1800a_r0194_c0020}, \text{F1800a_r0224_c0020}) / 1000000000$ | F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020 | X |
| Performing exposures: Credit institutions - Coverage ratio | $-\text{sum}(\text{F1800b_r0100_c0140}, \text{F1800b_r0194_c0140}) / \text{sum}(\text{F1800a_r0100_c0020}, \text{F1800a_r0194_c0020}, \text{F1800a_r0224_c0020})$ | F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020 F1800b_r0100_c0140 F1800b_r0194_c0140 | X |
| Performing exposures: Other financial corporations - Amount | $\text{sum}(\text{F1800a_r0110_c0020}, \text{F1800a_r0195_c0020}, \text{F1800a_r0225_c0020}) / 1000000000$ | F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020 | X |
| Performing exposures: Other financial corporations - Coverage ratio | $-\text{sum}(\text{F1800b_r0110_c0140}, \text{F1800b_r0195_c0140}) / \text{sum}(\text{F1800a_r0110_c0020}, \text{F1800a_r0195_c0020}, \text{F1800a_r0225_c0020})$ | F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020 F1800b_r0110_c0140 F1800b_r0195_c0140 | X |
| Performing exposures: Non-financial corporations - Amount | $\text{sum}(\text{F1800a_r0120_c0020}, \text{F1800a_r0196_c0020}, \text{F1800a_r0226_c0020}) / 1000000000$ | F1800a_r0120_c0020 F1800a_r0196_c0020 F1800a_r0226_c0020 | X |
| Performing exposures: Non-financial corporations - Coverage ratio | $-\text{sum}(\text{F1800b_r0120_c0140}, \text{F1800b_r0196_c0140}) / \text{sum}(\text{F1800a_r0120_c0020}, \text{F1800a_r0196_c0020}, \text{F1800a_r0226_c0020})$ | F1800a_r0120_c0020 F1800a_r0196_c0020 F1800a_r0226_c0020 F1800b_r0120_c0140 F1800b_r0196_c0140 | X |
| Performing exposures: Households - Amount | $\text{sum}(\text{F1800a_r0150_c0020}, \text{F1800a_r0197_c0020}, \text{F1800a_r0227_c0020}) / 1000000000$ | F1800a_r0150_c0020 F1800a_r0197_c0020 F1800a_r0227_c0020 | X |
| Performing exposures: Households - Coverage ratio | $-\text{sum}(\text{F1800b_r0150_c0140}, \text{F1800b_r0197_c0140}) / \text{sum}(\text{F1800a_r0150_c0020}, \text{F1800a_r0197_c0020}, \text{F1800a_r0227_c0020})$ | F1800a_r0150_c0020 F1800a_r0197_c0020 F1800a_r0227_c0020 F1800b_r0150_c0140 F1800b_r0197_c0140 | X |
| Performing exposures: Debt securities - Amount | $\text{sum}(\text{F1800a_r0010_c0020}, \text{F1800a_r0181_c0020}, \text{F1800a_r0211_c0020}) / 1000000000$ | F1800a_r0010_c0020 F1800a_r0181_c0020 F1800a_r0211_c0020 | X |
| Performing exposures: Debt securities - Coverage ratio | $-\text{sum}(\text{F1800b_r0010_c0140}, \text{F1800b_r0181_c0140}) / \text{sum}(\text{F1800a_r0010_c0020}, \text{F1800a_r0181_c0020}, \text{F1800a_r0211_c0020})$ | F1800a_r0010_c0020 F1800a_r0181_c0020 F1800a_r0211_c0020 F1800b_r0010_c0140 F1800b_r0181_c0140 | X |
| Performing exposures: Other - Amount | $\text{F1800a_r0335_c0020} / 1000000000$ | F1800a_r0335_c0020 | X |
| Performing exposures: Other - Coverage ratio | $-\text{F1800b_r0335_c0140} / \text{F1800a_r0335_c0020}$ | F1800a_r0335_c0020 F1800b_r0335_c0140 | X |
| Performing exposures: Off-balance sheet exposures - Coverage ratio | $\text{F1800e_r0550_c0020} / 1000000000$ | F1800e_r0550_c0020 | X |
| Performing exposures: Off-balance sheet exposures - Coverage ratio | $\text{F1800b_r0550_c0140} / \text{F1800e_r0550_c0020}$ | F1800b_r0550_c0140 F1800e_r0550_c0020 | X |
| Performing exposures: Total - Amount | $\text{sum}(\text{F1800a_r0180_c0020}, \text{F1800a_r0201_c0020}, \text{F1800a_r0231_c0020}, \text{F1800a_r0335_c0020}, \text{F1800e_r0550_c0020}) / 1000000000$ | F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800e_r0550_c0020 | X |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| Performing exposures: Total - Coverage ratio | $-\text{sum}(\text{F1800b_r0180_c0140}, \text{F1800b_r0201_c0140}, \text{F1800b_r0335_c0140}, \text{F1800b_r0550_c0140}) / \text{sum}(\text{F1800a_r0180_c0020}, \text{F1800a_r0201_c0020}, \text{F1800a_r0231_c0020}, \text{F1800a_r0335_c0020}, \text{F1800e_r0550_c0020})$ | F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800b_r0180_c0140 F1800b_r0201_c0140 F1800b_r0335_c0140 F1800b_r0550_c0140 F1800e_r0550_c0020 | X |
| Non-performing exposures: Cash balances at central banks and other demand deposits - Amount | $\text{sum}(\text{F1800a_r0005_c0060}) / 1000000000$ | F1800a_r0005_c0060 | |
| Non-performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $-\text{sum}(\text{F1800b_r0005_c0150}) / \text{sum}(\text{F1800a_r0005_c0060})$ | F1800a_r0005_c0060 F1800b_r0005_c0150 | |
| Non-performing exposures: Loans and advances - Amount | $\text{sum}(\text{F1800a_r0070_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060}) / 1000000000$ | F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 | X |
| Non-performing exposures: Loans and advances - Coverage ratio | $-\text{sum}(\text{F1800b_r0070_c0150}, \text{F1800b_r0191_c0150}, \text{F1800b_r0221_c0150}) / \text{sum}(\text{F1800a_r0070_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060})$ | F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 F1800b_r0070_c0150 F1800b_r0191_c0150 F1800b_r0221_c0150 | X |
| Non-performing exposures: Central banks - Amount | $\text{sum}(\text{F1800a_r0080_c0060}, \text{F1800a_r0192_c0060}, \text{F1800a_r0222_c0060}) / 1000000000$ | F1800a_r0080_c0060 F1800a_r0192_c0060 F1800a_r0222_c0060 | X |
| Non-performing exposures: Central banks - Coverage ratio | $-\text{sum}(\text{F1800b_r0080_c0150}, \text{F1800b_r0192_c0150}, \text{F1800b_r0222_c0150}) / \text{sum}(\text{F1800a_r0080_c0060}, \text{F1800a_r0192_c0060}, \text{F1800a_r0222_c0060})$ | F1800a_r0080_c0060 F1800a_r0192_c0060 F1800a_r0222_c0060 F1800b_r0080_c0150 F1800b_r0192_c0150 F1800b_r0222_c0150 | X |
| Non-performing exposures: General governments - Amount | $\text{sum}(\text{F1800a_r0090_c0060}, \text{F1800a_r0193_c0060}, \text{F1800a_r0223_c0060}) / 1000000000$ | F1800a_r0090_c0060 F1800a_r0193_c0060 F1800a_r0223_c0060 | X |
| Non-performing exposures: General governments - Coverage ratio | $-\text{sum}(\text{F1800b_r0090_c0150}, \text{F1800b_r0193_c0150}, \text{F1800b_r0223_c0150}) / \text{sum}(\text{F1800a_r0090_c0060}, \text{F1800a_r0193_c0060}, \text{F1800a_r0223_c0060})$ | F1800a_r0090_c0060 F1800a_r0193_c0060 F1800a_r0223_c0060 F1800b_r0090_c0150 F1800b_r0193_c0150 F1800b_r0223_c0150 | X |
| Non-performing exposures: Credit institutions - Amount | $\text{sum}(\text{F1800a_r0100_c0060}, \text{F1800a_r0194_c0060}, \text{F1800a_r0224_c0060}) / 1000000000$ | F1800a_r0100_c0060 F1800a_r0194_c0060 F1800a_r0224_c0060 | X |
| Non-performing exposures: Credit institutions - Coverage ratio | $-\text{sum}(\text{F1800b_r0100_c0150}, \text{F1800b_r0194_c0150}, \text{F1800b_r0224_c0150}) / \text{sum}(\text{F1800a_r0100_c0060}, \text{F1800a_r0194_c0060}, \text{F1800a_r0224_c0060})$ | F1800a_r0100_c0060 F1800a_r0194_c0060 F1800a_r0224_c0060 F1800b_r0100_c0150 F1800b_r0194_c0150 F1800b_r0224_c0150 | X |
| Non-performing exposures: Other financial corporations - Amount | $\text{sum}(\text{F1800a_r0110_c0060}, \text{F1800a_r0195_c0060}, \text{F1800a_r0225_c0060}) / 1000000000$ | F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060 | X |
| Non-performing exposures: Other financial corporations - Coverage ratio | $-\text{sum}(\text{F1800b_r0110_c0150}, \text{F1800b_r0195_c0150}, \text{F1800b_r0225_c0150}) / \text{sum}(\text{F1800a_r0110_c0060}, \text{F1800a_r0195_c0060}, \text{F1800a_r0225_c0060})$ | F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060 F1800b_r0110_c0150 F1800b_r0195_c0150 F1800b_r0225_c0150 | X |
| Non-performing exposures: Non-financial corporations - Amount | $\text{sum}(\text{F1800a_r0120_c0060}, \text{F1800a_r0196_c0060}, \text{F1800a_r0226_c0060}) / 1000000000$ | F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060 | X |
| Non-performing exposures: Non-financial corporations - Coverage ratio | $-\text{sum}(\text{F1800b_r0120_c0150}, \text{F1800b_r0196_c0150}, \text{F1800b_r0226_c0150}) / \text{sum}(\text{F1800a_r0120_c0060}, \text{F1800a_r0196_c0060}, \text{F1800a_r0226_c0060})$ | F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060 F1800b_r0120_c0150 F1800b_r0196_c0150 F1800b_r0226_c0150 | X |
| Non-performing exposures: Households - Amount | $\text{sum}(\text{F1800a_r0150_c0060}, \text{F1800a_r0197_c0060}, \text{F1800a_r0227_c0060}) / 1000000000$ | F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060 | X |
| Non-performing exposures: Households - Coverage ratio | $-\text{sum}(\text{F1800b_r0150_c0150}, \text{F1800b_r0197_c0150}, \text{F1800b_r0227_c0150}) / \text{sum}(\text{F1800a_r0150_c0060}, \text{F1800a_r0197_c0060}, \text{F1800a_r0227_c0060})$ | F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060 F1800b_r0150_c0150 F1800b_r0197_c0150 F1800b_r0227_c0150 | X |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|--|-------------------|
| Non-performing exposures: Debt securities - Amount | sum(F1800a_r0010_c0060, F1800a_r0181_c0060, F1800a_r0211_c0060) / 1000000000 | F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060 | X |
| Non-performing exposures: Debt securities - Coverage ratio | -sum(F1800b_r0010_c0150, F1800b_r0181_c0150, F1800b_r0211_c0150) / sum(F1800a_r0010_c0060, F1800a_r0181_c0060, F1800a_r0211_c0060) | F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060 F1800b_r0010_c0150 F1800b_r0181_c0150 F1800b_r0211_c0150 | X |
| Non-Performing exposures: Other - Amount | F1800a_r0335_c0060 / 1000000000 | F1800a_r0335_c0060 | X |
| Non-Performing exposures: Other - Coverage ratio | -F1800b_r0335_c0150 / F1800a_r0335_c0060 | F1800a_r0335_c0060 F1800b_r0335_c0150 | X |
| Non-performing exposures: Off-balance sheet exposures - Amount | F1800e_r0550_c0060 / 1000000000 | F1800e_r0550_c0060 | X |
| Non-performing exposures: Off-balance sheet exposures - Coverage ratio | F1800b_r0550_c0150 / F1800e_r0550_c0060 | F1800b_r0550_c0150 F1800e_r0550_c0060 | X |
| Non-performing exposures: Total - Amount | sum(F1800a_r0180_c0060, F1800a_r0201_c0060, F1800a_r0231_c0060, F1800a_r0335_c0060, F1800e_r0550_c0060) / 1000000000 | F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060 | X |
| Non-performing exposures: Total - Coverage ratio | -sum(F1800b_r0180_c0150, F1800b_r0201_c0150, F1800b_r0231_c0150, F1800b_r0335_c0150, -F1800b_r0550_c0150) / sum(F1800a_r0180_c0060, F1800a_r0201_c0060, F1800a_r0231_c0060, F1800a_r0335_c0060, F1800e_r0550_c0060) | F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060 | X |
| T04.02.1/2/3 Non performing loans and advances | | | |
| Loans and advances (including cb) | sum(F1800a_r0005_c0010, F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010) / 1000000000 | F1800a_r0005_c0010 F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 | |
| Loans and advances (including cb) - adapted | sum(F1800a_r0180_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010, -F1800a_r0010_c0010) / 1000000000 | F1800a_r0010_c0010 F1800a_r0180_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 | X |
| Non-performing loans and advances (including cb) | sum(F1800a_r0005_c0060, F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / 1000000000 | F1800a_r0005_c0060 F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 | |
| Non-performing loans and advances (including cb) - adapted | sum(F1800a_r0180_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060, -F1800a_r0010_c0060) / 1000000000 | F1800a_r0010_c0060 F1800a_r0180_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 | X |
| Non-performing loans ratio (including cb) | sum(F1800a_r0005_c0060, F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / sum(F1800a_r0005_c0010, F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010) | F1800a_r0005_c0010 F1800a_r0005_c0060 F1800a_r0070_c0010 F1800a_r0070_c0060 F1800a_r0191_c0010 F1800a_r0191_c0060 F1800a_r0221_c0010 F1800a_r0221_c0060 | |
| Non-performing loans ratio (including cb) - adapted | sum(F1800a_r0180_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060, -F1800a_r0010_c0060) / sum(F1800a_r0180_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010, -F1800a_r0010_c0010) | F1800a_r0010_c0010 F1800a_r0010_c0060 F1800a_r0180_c0010 F1800a_r0180_c0060 F1800a_r0191_c0010 F1800a_r0191_c0060 F1800a_r0221_c0010 F1800a_r0221_c0060 | X |
| Loans and advances (excluding cb) | sum(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010) / 1000000000 | F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 | X |
| Non-performing loans and advances (excluding cb) | sum(F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / 1000000000 | F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 | X |
| Non-performing loans ratio (excluding cb) | sum(F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / sum(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010) | F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 | X |
| T04.03.1 Forbearance by instrument and counterparty | | | |
| Performing forborne exposures: Cash balances at central banks and other demand deposits - Amount | sum(F1900a_r0005_c0020) / 1000000000 | F1900a_r0005_c0020 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|--|-------------------|
| Performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $-\text{sum}(\text{F1900b_r0005_c0130}) / \text{sum}(\text{F1900a_r0005_c0020})$ | F1900a_r0005_c0020 F1900b_r0005_c0130 | |
| Performing forborne exposures: Loans and advances - Amount | $\text{sum}(\text{F1900a_r0070_c0020}, \text{F1900a_r0191_c0020}, \text{F1900a_r0221_c0020}) / 1000000000$ | F1900a_r0070_c0020 F1900a_r0191_c0020 F1900a_r0221_c0020 | |
| Performing forborne exposures: Loans and advances - Coverage ratio | $-\text{sum}(\text{F1900b_r0070_c0130}, \text{F1900b_r0191_c0130}) / \text{SUM}(\text{F1900a_r0070_c0020}, \text{F1900a_r0191_c0020}, \text{F1900a_r0221_c0020})$ | F1900a_r0070_c0020 F1900a_r0191_c0020 F1900a_r0221_c0020 F1900b_r0070_c0130 F1900b_r0191_c0130 | |
| Performing forborne exposures: Central banks - Amount | $\text{sum}(\text{F1900a_r0080_c0020}, \text{F1900a_r0192_c0020}, \text{F1900a_r0222_c0020}) / 1000000000$ | F1900a_r0080_c0020 F1900a_r0192_c0020 F1900a_r0222_c0020 | |
| Performing forborne exposures: Central banks - Coverage ratio | $-\text{sum}(\text{F1900b_r0080_c0130}, \text{F1900b_r0192_c0130}) / \text{sum}(\text{F1900a_r0080_c0020}, \text{F1900a_r0192_c0020}, \text{F1900a_r0222_c0020})$ | F1900a_r0080_c0020 F1900a_r0192_c0020 F1900a_r0222_c0020 F1900b_r0080_c0130 F1900b_r0192_c0130 | |
| Performing forborne exposures: General governments - Amount | $-\text{sum}(\text{F1900a_r0090_c0020}, \text{F1900a_r0193_c0020}, \text{F1900a_r0223_c0020}) / 1000000000$ | F1900a_r0090_c0020 F1900a_r0193_c0020 F1900a_r0223_c0020 | |
| Performing forborne exposures: General governments - Coverage ratio | $-\text{sum}(\text{F1900b_r0090_c0130}, \text{F1900b_r0193_c0130}) / \text{sum}(\text{F1900a_r0090_c0020}, \text{F1900a_r0193_c0020}, \text{F1900a_r0223_c0020})$ | F1900a_r0090_c0020 F1900a_r0193_c0020 F1900a_r0223_c0020 F1900b_r0090_c0130 F1900b_r0193_c0130 | |
| Performing forborne exposures: Credit institutions - Amount | $\text{sum}(\text{F1900a_r0100_c0020}, \text{F1900a_r0194_c0020}, \text{F1900a_r0224_c0020}) / 1000000000$ | F1900a_r0100_c0020 F1900a_r0194_c0020 F1900a_r0224_c0020 | |
| Performing forborne exposures: Credit institutions - Coverage ratio | $-\text{sum}(\text{F1900b_r0100_c0130}, \text{F1900b_r0194_c0130}) / \text{sum}(\text{F1900a_r0100_c0020}, \text{F1900a_r0194_c0020}, \text{F1900a_r0224_c0020})$ | F1900a_r0100_c0020 F1900a_r0194_c0020 F1900a_r0224_c0020 F1900b_r0100_c0130 F1900b_r0194_c0130 | |
| Performing forborne exposures: Other financial corporations - Amount | $\text{sum}(\text{F1900a_r0110_c0020}, \text{F1900a_r0195_c0020}, \text{F1900a_r0225_c0020}) / 1000000000$ | F1900a_r0110_c0020 F1900a_r0195_c0020 F1900a_r0225_c0020 | |
| Performing forborne exposures: Other financial corporations - Coverage ratio | $-\text{sum}(\text{F1900b_r0110_c0130}, \text{F1900b_r0195_c0130}) / \text{sum}(\text{F1900a_r0110_c0020}, \text{F1900a_r0195_c0020}, \text{F1900a_r0225_c0020})$ | F1900a_r0110_c0020 F1900a_r0195_c0020 F1900a_r0225_c0020 F1900b_r0110_c0130 F1900b_r0195_c0130 | |
| Performing forborne exposures: Non-financial corporations - Amount | $\text{sum}(\text{F1900a_r0120_c0020}, \text{F1900a_r0196_c0020}, \text{F1900a_r0226_c0020}) / 1000000000$ | F1900a_r0120_c0020 F1900a_r0196_c0020 F1900a_r0226_c0020 | |
| Performing forborne exposures: Non-financial corporations - Coverage ratio | $-\text{sum}(\text{F1900b_r0120_c0130}, \text{F1900b_r0196_c0130}) / \text{sum}(\text{F1900a_r0120_c0020}, \text{F1900a_r0196_c0020}, \text{F1900a_r0226_c0020})$ | F1900a_r0120_c0020 F1900a_r0196_c0020 F1900a_r0226_c0020 F1900b_r0120_c0130 F1900b_r0196_c0130 | |
| Performing forborne exposures: Households - Amount | $\text{sum}(\text{F1900a_r0150_c0020}, \text{F1900a_r0197_c0020}, \text{F1900a_r0227_c0020}) / 1000000000$ | F1900a_r0150_c0020 F1900a_r0197_c0020 F1900a_r0227_c0020 | |
| Performing forborne exposures: Households - Coverage ratio | $-\text{sum}(\text{F1900b_r0150_c0130}, \text{F1900b_r0197_c0130}) / \text{sum}(\text{F1900a_r0150_c0020}, \text{F1900a_r0197_c0020}, \text{F1900a_r0227_c0020})$ | F1900a_r0150_c0020 F1900a_r0197_c0020 F1900a_r0227_c0020 F1900b_r0150_c0130 F1900b_r0197_c0130 | |
| Performing forborne exposures: Debt securities - Amount | $\text{sum}(\text{F1900a_r0010_c0020}, \text{F1900a_r0181_c0020}, \text{F1900a_r0211_c0020}) / 1000000000$ | F1900a_r0010_c0020 F1900a_r0181_c0020 F1900a_r0211_c0020 | |
| Performing forborne exposures: Debt securities - Coverage Ratio | $-\text{sum}(\text{F1900b_r0010_c0130}, \text{F1900b_r0181_c0130}) / \text{sum}(\text{F1900a_r0010_c0020}, \text{F1900a_r0181_c0020}, \text{F1900a_r0211_c0020})$ | F1900a_r0010_c0020 F1900a_r0181_c0020 F1900a_r0211_c0020 F1900b_r0010_c0130 F1900b_r0181_c0130 | |
| Performing forborne exposures: Other - Amount | $\text{F1900a_r0335_c0020} / 1000000000$ | F1900a_r0335_c0020 | |
| Performing forborne exposures: Other - Coverage Ratio | $-\text{F1900b_r0335_c0130} / \text{F1900a_r0335_c0020}$ | F1900a_r0335_c0020 F1900b_r0335_c0130 | |
| Performing forborne exposures: Off-balance sheet exposures - Amount | $\text{F1900d_r0340_c0020} / 1000000000$ | F1900d_r0340_c0020 | |
| Performing forborne exposures: Off-balance sheet exposures - Coverage ratio | $\text{F1900b_r0340_c0130} / \text{F1900d_r0340_c0020}$ | F1900b_r0340_c0130 F1900d_r0340_c0020 | |
| Performing forborne exposures: Total - Amount | $\text{sum}(\text{F1900a_r0180_c0020}, \text{F1900a_r0201_c0020}, \text{F1900a_r0231_c0020}, \text{F1900a_r0335_c0020}, \text{F1900d_r0340_c0020}) / 1000000000$ | F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|--|-------------------|
| Performing forborne exposures: Total - Coverage ratio | $-\text{sum}(\text{F1900b_r0180_c0130}, \text{F1900b_r0201_c0130}, \text{F1900b_r0335_c0130}, \text{F1900b_r0340_c0130}) / \text{sum}(\text{F1900a_r0180_c0020}, \text{F1900a_r0201_c0020}, \text{F1900a_r0231_c0020}, \text{F1900a_r0335_c0020}, \text{F1900d_r0340_c0020})$ | F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020 | |
| Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Amount | $\text{sum}(\text{F1900a_r0005_c0060}) / 1000000000$ | F1900a_r0005_c0060 | |
| Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $-\text{sum}(\text{F1900b_r0005_c0140}) / \text{sum}(\text{F1900a_r0005_c0060})$ | F1900a_r0005_c0060 F1900b_r0005_c0140 | |
| Non-performing forborne exposures: Loans and advances - Amount | $\text{sum}(\text{F1900a_r0070_c0060}, \text{F1900a_r0191_c0060}, \text{F1900a_r0221_c0060}) / 1000000000$ | F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060 | |
| Non-performing forborne exposures: Loans and advances - Coverage ratio | $-\text{sum}(\text{F1900b_r0070_c0140}, \text{F1900b_r0191_c0140}, \text{F1900b_r0221_c0140}) / \text{sum}(\text{F1900a_r0070_c0060}, \text{F1900a_r0191_c0060}, \text{F1900a_r0221_c0060})$ | F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060 F1900b_r0070_c0140 F1900b_r0191_c0140 F1900b_r0221_c0140 | |
| Non-performing forborne exposures: Central banks - Amount | $\text{sum}(\text{F1900a_r0080_c0060}, \text{F1900a_r0192_c0060}, \text{F1900a_r0222_c0060}) / 1000000000$ | F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060 | |
| Non-performing forborne exposures: Central banks - Coverage ratio | $-\text{sum}(\text{F1900b_r0080_c0140}, \text{F1900b_r0192_c0140}, \text{F1900b_r0222_c0140}) / \text{sum}(\text{F1900a_r0080_c0060}, \text{F1900a_r0192_c0060}, \text{F1900a_r0222_c0060})$ | F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060 F1900b_r0080_c0140 F1900b_r0192_c0140 F1900b_r0222_c0140 | |
| Non-performing forborne exposures: General governments - Amount | $\text{sum}(\text{F1900a_r0090_c0060}, \text{F1900a_r0193_c0060}, \text{F1900a_r0223_c0060}) / 1000000000$ | F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060 | |
| Non-performing forborne exposures: General governments - Coverage ratio | $-\text{sum}(\text{F1900b_r0090_c0140}, \text{F1900b_r0193_c0140}, \text{F1900b_r0223_c0140}) / \text{sum}(\text{F1900a_r0090_c0060}, \text{F1900a_r0193_c0060}, \text{F1900a_r0223_c0060})$ | F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060 F1900b_r0090_c0140 F1900b_r0193_c0140 F1900b_r0223_c0140 | |
| Non-performing forborne exposures: Credit institutions - Amount | $-\text{sum}(\text{F1900a_r0100_c0060}, \text{F1900a_r0194_c0060}, \text{F1900a_r0224_c0060}) / 1000000000$ | F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060 | |
| Non-performing forborne exposures: Credit institutions - Coverage ratio | $-\text{sum}(\text{F1900b_r0100_c0140}, \text{F1900b_r0194_c0140}, \text{F1900b_r0224_c0140}) / \text{sum}(\text{F1900a_r0100_c0060}, \text{F1900a_r0194_c0060}, \text{F1900a_r0224_c0060})$ | F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060 F1900b_r0100_c0140 F1900b_r0194_c0140 F1900b_r0224_c0140 | |
| Non-performing forborne exposures: Other financial corporations - Amount | $\text{sum}(\text{F1900a_r0110_c0060}, \text{F1900a_r0195_c0060}, \text{F1900a_r0225_c0060}) / 1000000000$ | F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060 | |
| Non-performing forborne exposures: Other financial corporations - Coverage ratio | $-\text{sum}(\text{F1900b_r0110_c0140}, \text{F1900b_r0195_c0140}, \text{F1900b_r0225_c0140}) / \text{sum}(\text{F1900a_r0110_c0060}, \text{F1900a_r0195_c0060}, \text{F1900a_r0225_c0060})$ | F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060 F1900b_r0110_c0140 F1900b_r0195_c0140 F1900b_r0225_c0140 | |
| Non-performing forborne exposures: Non-financial corporations - Amount | $\text{sum}(\text{F1900a_r0120_c0060}, \text{F1900a_r0196_c0060}, \text{F1900a_r0226_c0060}) / 1000000000$ | F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060 | |
| Non-performing forborne exposures: Non-financial corporations - Coverage ratio | $-\text{sum}(\text{F1900b_r0120_c0140}, \text{F1900b_r0196_c0140}, \text{F1900b_r0226_c0140}) / \text{sum}(\text{F1900a_r0120_c0060}, \text{F1900a_r0196_c0060}, \text{F1900a_r0226_c0060})$ | F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060 F1900b_r0120_c0140 F1900b_r0196_c0140 F1900b_r0226_c0140 | |
| Non-performing forborne exposures: Households - Amount | $\text{sum}(\text{F1900a_r0150_c0060}, \text{F1900a_r0197_c0060}, \text{F1900a_r0227_c0060}) / 1000000000$ | F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060 | |
| Non-performing forborne exposures: Households - Coverage ratio | $-\text{sum}(\text{F1900b_r0150_c0140}, \text{F1900b_r0197_c0140}, \text{F1900b_r0227_c0140}) / \text{sum}(\text{F1900a_r0150_c0060}, \text{F1900a_r0197_c0060}, \text{F1900a_r0227_c0060})$ | F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060 F1900b_r0150_c0140 F1900b_r0197_c0140 F1900b_r0227_c0140 | |
| Non-Performing forborne exposures: Debt securities - Amount | $\text{sum}(\text{F1900a_r0010_c0060}, \text{F1900a_r0181_c0060}, \text{F1900a_r0211_c0060}) / 1000000000$ | F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|--|--|-------------------|
| Non-Performing forborne exposures: Debt securities - Coverage Ratio | $-\text{sum}(\text{F1900b_r0010_c0140}, \text{F1900b_r0181_c0140}, \text{F1900b_r0211_c0140}) / \text{sum}(\text{F1900a_r0010_c0060}, \text{F1900a_r0181_c0060}, \text{F1900a_r0211_c0060})$ | F1900b_r0010_c0140 F1900b_r0181_c0140 F1900b_r0211_c0140 F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060 | |
| Non-performing forborne exposures: Other - Coverage Ratio | $\text{F1900a_r0335_c0060} / 1000000000$ | F1900a_r0335_c0060 | |
| Non-performing forborne exposures: Other - Coverage Ratio | $-\text{F1900b_r0335_c0140} / \text{F1900a_r0335_c0060}$ | F1900a_r0335_c0060 | |
| Non-performing forborne exposures: Off-balance sheet exposures - Amount | $\text{F1900d_r0340_c0060} / 1000000000$ | F1900d_r0340_c0060 | |
| Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio | $\text{F1900b_r0340_c0140} / \text{F1900d_r0340_c0060}$ | F1900b_r0340_c0140 F1900d_r0340_c0060 | |
| Non-performing forborne exposures: Total - Amount | $\text{sum}(\text{F1900a_r0180_c0060}, \text{F1900a_r0201_c0060}, \text{F1900a_r0231_c0060}, \text{F1900a_r0335_c0060}, \text{F1900d_r0340_c0060}) / 1000000000$ | F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900d_r0340_c0060 | |
| Non-performing forborne exposures: Total - Coverage ratio | $-\text{sum}(\text{F1900b_r0180_c0140}, \text{F1900b_r0201_c0140}, \text{F1900b_r0231_c0140}, \text{F1900b_r0335_c0140}, \text{F1900b_r0340_c0140}) / \text{sum}(\text{F1900a_r0180_c0060}, \text{F1900a_r0201_c0060}, \text{F1900a_r0231_c0060}, \text{F1900a_r0335_c0060}, \text{F1900d_r0340_c0060})$ | F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900b_r0180_c0140 F1900b_r0201_c0140 F1900b_r0231_c0140 F1900b_r0335_c0140 F1900b_r0340_c0140 F1900d_r0340_c0060 | |
| T04.03.2/3 Non-performing exposures and forbearance | | | |
| Total exposures: Performing - Amount | $\text{sum}(\text{F1800a_r0180_c0020}, \text{F1800a_r0201_c0020}, \text{F1800a_r0231_c0020}, \text{F1800a_r0335_c0020}, \text{F1800e_r0550_c0020}) / 1000000000$ | F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800e_r0550_c0020 | |
| Total exposures: Performing - Coverage ratio | $-\text{sum}(\text{F1800b_r0180_c0140}, \text{F1800b_r0201_c0140}, \text{F1800b_r0335_c0140}, \text{F1800b_r0550_c0140}) / \text{sum}(\text{F1800a_r0180_c0020}, \text{F1800a_r0201_c0020}, \text{F1800a_r0231_c0020}, \text{F1800a_r0335_c0020}, \text{F1800e_r0550_c0020})$ | F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800b_r0180_c0140 F1800b_r0201_c0140 F1800b_r0335_c0140 F1800b_r0550_c0140 F1800e_r0550_c0020 | |
| Total exposures: Non-performing - Amount | $\text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0201_c0060}, \text{F1800a_r0231_c0060}, \text{F1800a_r0335_c0060}, \text{F1800e_r0550_c0060}) / 1000000000$ | F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060 | |
| Total exposures: Non-performing - Coverage ratio | $-\text{sum}(\text{F1800b_r0180_c0150}, \text{F1800b_r0201_c0150}, \text{F1800b_r0231_c0150}, \text{F1800b_r0335_c0150}, \text{F1800b_r0550_c0150}) / \text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0201_c0060}, \text{F1800a_r0231_c0060}, \text{F1800a_r0335_c0060}, \text{F1800e_r0550_c0060})$ | F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060 | |
| Forborne exposures: Performing - Amount | $\text{sum}(\text{F1900a_r0180_c0020}, \text{F1900a_r0201_c0020}, \text{F1900a_r0231_c0020}, \text{F1900a_r0335_c0020}, \text{F1900d_r0340_c0020}) / 1000000000$ | F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020 | |
| Forborne exposures: Performing - Coverage ratio | $-\text{sum}(\text{F1900b_r0180_c0130}, \text{F1900b_r0201_c0130}, \text{F1900b_r0335_c0130}, \text{F1900b_r0340_c0130}) / \text{sum}(\text{F1900a_r0180_c0020}, \text{F1900a_r0201_c0020}, \text{F1900a_r0231_c0020}, \text{F1900a_r0335_c0020}, \text{F1900d_r0340_c0020})$ | F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020 | |
| Forborne exposures: Non-performing - Amount | $\text{sum}(\text{F1900a_r0180_c0060}, \text{F1900a_r0201_c0060}, \text{F1900a_r0231_c0060}, \text{F1900a_r0335_c0060}, \text{F1900d_r0340_c0060}) / 1000000000$ | F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900d_r0340_c0060 | |

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

| Variable | Formula | ITS data points | LSI ¹⁾ | |
|------------------------------|--|--|-------------------|--|
| Level 3 - Loans and advances | sum(F1400_r0050_c0030, F1400_r0055_c0030, F1400_r0059_c0030, F1400_r0090_c0030, F1400_r0104_c0030, F1400_r0124_c0030, F1400_r0128_c0030) / 1000000000 | F1400_r0050_c0030 F1400_r0055_c0030 F1400_r0059_c0030 F1400_r0090_c0030 F1400_r0104_c0030 F1400_r0124_c0030 F1400_r0128_c0030 | | |
| Level 1 - Total | sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / 1000000000 | F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010 | | |
| Level 2 - Total | sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / 1000000000 | F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020 | | |
| Level 3 - Total | sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / 1000000000 | F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030 | | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|---|-------------------|
| Level 1 - as a share of total assets | sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010 | |
| Level 2 - as a share of total assets | sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020 | |
| Level 3 - as a share of total assets | sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030 | |
| T04.04.2/3 Fair value hierarchy | | | |
| Total assets | F0101_r0380_c0010 / 1000000000 | F0101_r0380_c0010 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|------------------|---|---|-------------------|
| Level 1 - Amount | sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / 1000000000 | F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010 | |
| Level 1 - Ratio | sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010 | |
| Level 2 - Amount | sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / 1000000000 | F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|------------------|---|---|-------------------|
| Level 2 - Ratio | sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020 | |
| Level 3 - Amount | sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / 1000000000 | F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030 | |
| Level 3 - Ratio | sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| T04.05.1/2/3 Loans and advances subject to impairment review | | | |
| Loans and advances subject to impairment review | sum(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900) / 1000000000 | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800a_r0070_c0121 F1800a_r0191_c0121 F1800a_r0070_c0900 F1800a_r0191_c0900 | |
| Stage 1 loans and advances | sum(F1800a_r0070_c0056, F1800a_r0191_c0056) / 1000000000 | F1800a_r0070_c0056 F1800a_r0191_c0056 | |
| Stage 1 as a share of total loans and advances | sum(F1800a_r0070_c0056, F1800a_r0191_c0056) / sum(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900) | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800a_r0070_c0121 F1800a_r0191_c0121 F1800a_r0070_c0900 F1800a_r0191_c0900 | |
| Stage 1 coverage ratio | -sum(F1800b_r0070_c0141, F1800b_r0191_c0141) / sum(F1800a_r0070_c0056, F1800a_r0191_c0056) | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800b_r0070_c0141 F1800b_r0191_c0141 | |
| Stage 2 loans and advances | sum(F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0109, F1800a_r0191_c0109) / 1000000000 | F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0109 F1800a_r0191_c0109 | |
| Stage 2 as a share of total loans and advances | sum(F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0109, F1800a_r0191_c0109) / sum(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900) | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800a_r0070_c0121 F1800a_r0191_c0121 F1800a_r0070_c0900 F1800a_r0191_c0900 | |
| Stage 2 coverage ratio | - sum(F1800b_r0070_c0142, F1800b_r0191_c0142, F1800b_r0070_c0950, F1800b_r0191_c0950) / sum(F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0109, F1800a_r0191_c0109) | F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800b_r0070_c0142 F1800b_r0191_c0142 F1800b_r0070_c0950 F1800b_r0191_c0950 | |
| Stage 3 loans and advances | sum(F1800a_r0070_c0121, F1800a_r0191_c0121) / 1000000000 | F1800a_r0070_c0121 F1800a_r0191_c0121 | |
| Stage 3 as a share of total loans and advances | sum(F1800a_r0070_c0121, F1800a_r0191_c0121) / sum(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900) | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800a_r0070_c0121 F1800a_r0191_c0121 F1800a_r0070_c0900 F1800a_r0191_c0900 | |
| Stage 3 coverage ratio | - sum(F1800b_r0070_c0951, F1800b_r0191_c0951) / sum(F1800a_r0070_c0121, F1800a_r0191_c0121) | F1800a_r0070_c0121 F1800a_r0191_c0121 F1800b_r0070_c0951 F1800b_r0191_c0951 | |
| Purchased or originated credit-impaired loans and advances | sum(F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0900, F1800a_r0191_c0900) | F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0900 F1800a_r0191_c0900 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|--|--|-------------------|
| Purchased or originated credit-impaired as a share of total loans and advances | $\frac{\text{sum}(F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0900, F1800a_r0191_c0900) / \text{sum}(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900)}$ | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800a_r0070_c0121 F1800a_r0191_c0121 F1800a_r0070_c0900 F1800a_r0191_c0900 | |
| Purchased or originated credit-impaired coverage ratio | $\frac{-\text{sum}(F1800b_r0070_c0143, F1800b_r0191_c0143, F1800b_r0070_c0952, F1800b_r0191_c0952) / \text{sum}(F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0900, F1800a_r0191_c0900)}$ | F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0900 F1800a_r0191_c0900 F1800b_r0070_c0143 F1800b_r0191_c0143 F1800b_r0070_c0952 F1800b_r0191_c0952 | |

5. Funding

T05.01.1/2/3 Loan-to-deposit ratio

| | | | |
|--|--|--|---|
| Total loans and advances to non-financial corporations and households | $\frac{\text{sum}(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010, F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / 1000000000}$ | F0401_r0170_c0010 F0401_r0180_c0010 F04021_r0160_c0010 F04021_r0170_c0010 F04022_r0170_c0010 F04022_r0180_c0010 F04031_r0160_c0010 F04031_r0170_c0010 F04041_r0120_c0010 F04041_r0130_c0010 F0406_r0170_c0010 F0406_r0180_c0010 F0407_r0170_c0010 F0407_r0180_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0120_c0050 F0409_r0130_c0050 F0410_r0170_c0010 F0410_r0180_c0010 | |
| Total loans and advances to non-financial corporations and households (excluding held for trading) - adapted | $\frac{\text{sum}(F1800a_0120_0010, F1800a_0150_0010, F1800a_0196_0010, F1800a_0197_0010, F1800a_0226_0010, F1800a_0227_0010, F1800b_0120_0130, F1800b_0150_0130, F1800b_0196_0130, F1800b_0197_0130, F1800b_0226_0130, F1800b_0227_0130) / 1000000000}$ | F1800a_0120_0010 F1800a_0150_0010 F1800a_0196_0010 F1800a_0197_0010 F1800a_0226_0010 F1800a_0227_0010 F1800b_0120_0130 F1800b_0150_0130 F1800b_0196_0130 F1800b_0197_0130 F1800b_0226_0130 F1800b_0227_0130 | X |
| Total deposits from non-financial corporations and households | $\frac{\text{sum}(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035, F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000}$ | F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035 | |
| Total deposits from non-financial corporations and households (excluding held for trading) - adapted | $\frac{\text{sum}(F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0035, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0035) / 1000000000}$ | F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0035 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0035 | X |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| Loan-to-deposit ratio | sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010, F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035, F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) | F0401_r0170_c0010 F0401_r0180_c0010 F04021_r0160_c0010 F04021_r0170_c0010 F04022_r0170_c0010 F04022_r0180_c0010 F04031_r0160_c0010 F04031_r0170_c0010 F04041_r0120_c0010 F04041_r0130_c0010 F0406_r0170_c0010 F0406_r0180_c0010 F0407_r0170_c0010 F0407_r0180_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0120_c0050 F0409_r0130_c0050 F0410_r0170_c0010 F0410_r0180_c0010 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035 | |
| Loan-to-deposit ratio (excluding held for trading) - adapted | sum(F1800a_0120_0010, F1800a_0150_0010, F1800a_0196_0010, F1800a_0197_0010, F1800a_0226_0010, F1800a_0227_0010, F1800b_0120_0130, F1800b_0150_0130, F1800b_0196_0130, F1800b_0197_0130, F1800b_0226_0130, F1800b_0227_0130) / sum(F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0035, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0035) | F1800a_0120_0010 F1800a_0150_0010 F1800a_0196_0010 F1800a_0197_0010 F1800a_0226_0010 F1800a_0227_0010 F1800b_0120_0130 F1800b_0150_0130 F1800b_0196_0130 F1800b_0197_0130 F1800b_0226_0130 F1800b_0227_0130 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0035 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0035 | X |
| T05.02.1/2/3 Deposits to total funding ratio | | | |
| Deposits from credit institutions & other financial corporations to total funding ⁹⁾ | sum(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035, F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035) / sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035) | F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035 F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035 | X |

⁹⁾ Some of the referenced datapoints are not reported in the FINREP Data Point framework but are nevertheless available for the computation as data points with the same identity can be sourced from other areas of the reporting framework

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| Deposits from non-financial corporations to total funding ⁹⁾ | sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035)/sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035) | F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035 | X |
| Deposits from households to total funding ⁹⁾ | sum(F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035)/sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035) | F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035 | X |
| T05.03.1/2/3 Net stable funding ratio | | | |
| Available stable funding | C8400d_r0120_c0030 / 1000000000 | C8400d_r0120_c0030 | X |
| Capital items and instruments | C8400e_r0130_c0030 / 1000000000 | C8400e_r0130_c0030 | X |
| Retail deposits | C8400e_r0140_c0030 / 1000000000 | C8400e_r0140_c0030 | X |
| of which: maturity < 6 months | sum(C8100a_r0090_c0010 * C8100a_r0090_c0070, C8100a_r0110_c0010 * C8100a_r0110_c0070) / 1000000000 | C8100a_r0090_c0010 C8100a_r0090_c0070 C8100a_r0110_c0010 C8100a_r0110_c0070 | |
| of which: maturity >= 6 months to < 1 year | sum(C8100a_r0090_c0020 * C8100a_r0090_c0080, C8100a_r0110_c0020 * C8100a_r0110_c0080) / 1000000000 | C8100a_r0090_c0020 C8100a_r0090_c0080 C8100a_r0110_c0020 C8100a_r0110_c0080 | |
| of which: maturity >= 1 year ¹⁰⁾ | sum(C8100a_r0090_c0030 * C8100a_r0090_c0090, C8100a_r0110_c0030 * C8100a_r0110_c0090) / 1000000000 | C8100a_r0090_c0030 C8100a_r0090_c0090 C8100a_r0110_c0030 C8100a_r0110_c0090 | X |
| Other non-financial customers (except central banks) | C8400e_r0150_c0030 / 1000000000 | C8400e_r0150_c0030 | X |
| of which: maturity < 6 months | sum(C8100a_r0160_c0010 * C8100a_r0160_c0070, C8100a_r0170_c0010 * C8100a_r0170_c0070, C8100a_r0180_c0010 * C8100a_r0180_c0070, C8100a_r0190_c0010 * C8100a_r0190_c0070, C8100a_r0200_c0010 * C8100a_r0200_c0070, C8100a_r0210_c0010 * C8100a_r0210_c0070) / 1000000000 | C8100a_r0160_c0010 C8100a_r0160_c0070 C8100a_r0170_c0010 C8100a_r0170_c0070 C8100a_r0180_c0010 C8100a_r0180_c0070 C8100a_r0190_c0010 C8100a_r0190_c0070 C8100a_r0200_c0010 C8100a_r0200_c0070 C8100a_r0210_c0010 C8100a_r0210_c0070 | |

9)Some of the datapoints listed are not explicitly reported in the simplified version of FINREP but can nevertheless be retrieved via other data points within the reporting framework.

10)Some of the datapoints listed are not explicitly reported in the COREP simplified framework but can nevertheless be retrieved via other data points within the reporting framework.

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|--|--|-------------------|
| of which: maturity >= 6 months to < 1 year | sum(C8100a_r0160_c0020 * C8100a_r0160_c0080, C8100a_r0170_c0020 * C8100a_r0170_c0080, C8100a_r0180_c0020 * C8100a_r0180_c0080, C8100a_r0190_c0020 * C8100a_r0190_c0080, C8100a_r0200_c0020 * C8100a_r0200_c0080, C8100a_r0210_c0020 * C8100a_r0210_c0080) / 1000000000 | C8100a_r0160_c0020 C8100a_r0160_c0080 C8100a_r0170_c0020 C8100a_r0170_c0080 C8100a_r0180_c0020 C8100a_r0180_c0080 C8100a_r0190_c0020 C8100a_r0190_c0080 C8100a_r0200_c0020 C8100a_r0200_c0080 C8100a_r0210_c0020 C8100a_r0210_c0080 | |
| of which: maturity >= 1 year | sum(C8100a_r0160_c0030 * C8100a_r0160_c0090, C8100a_r0170_c0030 * C8100a_r0170_c0090, C8100a_r0180_c0030 * C8100a_r0180_c0090, C8100a_r0190_c0030 * C8100a_r0190_c0090, C8100a_r0200_c0030 * C8100a_r0200_c0090, C8100a_r0210_c0030 * C8100a_r0210_c0090) / 1000000000 | C8100a_r0160_c0030 C8100a_r0160_c0090 C8100a_r0170_c0030 C8100a_r0170_c0090 C8100a_r0180_c0030 C8100a_r0180_c0090 C8100a_r0190_c0030 C8100a_r0190_c0090 C8100a_r0200_c0030 C8100a_r0200_c0090 C8100a_r0210_c0030 C8100a_r0210_c0090 | |
| Operational deposits | C8400e_r0160_c0030 / 1000000000 | C8400e_r0160_c0030 | X |
| Liabilities and committed facilities within a group or an | C8400e_r0170_c0030 / 1000000000 | C8400e_r0170_c0030 | X |
| Financial customers and central banks | C8400e_r0180_c0030 / 1000000000 | C8400e_r0180_c0030 | X |
| of which: liabilities provided by the ECB or the central | C8100a_r0250_c0100 / 1000000000 | C8100a_r0250_c0100 | X |
| Liabilities provided where the counterparty cannot be | C8400e_r0190_c0030 / 1000000000 | C8400e_r0190_c0030 | X |
| Independent liabilities | C8400e_r0200_c0030 / 1000000000 | C8400e_r0200_c0030 | X |
| Other liabilities | C8400d_r0210_c0030 / 1000000000 | C8400d_r0210_c0030 | X |
| Required stable funding | C8400c_r0010_c0020 / 1000000000 | C8400c_r0010_c0020 | X |
| Central bank assets | C8400a_r0020_c0020 / 1000000000 | C8400a_r0020_c0020 | X |
| Liquid assets | C8400a_r0030_c0020 / 1000000000 | C8400a_r0030_c0020 | X |
| Securities other than liquid assets | C8400a_r0040_c0020 / 1000000000 | C8400a_r0040_c0020 | X |
| Loans | C8400a_r0050_c0020 / 1000000000 | C8400a_r0050_c0020 | X |
| of which: residential mortgages | sum(C8000a_r0760_c0130, C8000a_r0810_c0130) / 1000000000 | C8000a_r0760_c0130 C8000a_r0810_c0130 | X |
| Interdependent assets | C8400a_r0060_c0020 / 1000000000 | C8400a_r0060_c0020 | X |
| Assets within a group or an IPS if subject to | C8400a_r0070_c0020 / 1000000000 | C8400a_r0070_c0020 | X |
| Derivatives | C8400b_r0080_c0020 / 1000000000 | C8400b_r0080_c0020 | X |
| Contributions to CCP default fund | C8400a_r0090_c0020 / 1000000000 | C8400a_r0090_c0020 | X |
| Other assets | C8400a_r0100_c0020 / 1000000000 | C8400a_r0100_c0020 | X |
| Off-balance sheet items | C8400a_r0110_c0020 / 1000000000 | C8400a_r0110_c0020 | X |
| Net stable funding ratio | C8400d_r0120_c0030 / C8400c_r0010_c0020 | C8400d_r0120_c0030 C8400c_r0010_c0020 | X |
| 6. Liquidity | | | |
| T06.01.1/2/3 Liquidity coverage ratio | | | |
| Numerator: Liquidity Buffer | C7600a_r0010_c0010 / 1000000000 | C7600a_r0010_c0010 | X |
| Level 1 assets: unadjusted | sum(C7600a_r0040_c0010, C7600a_r0100_c0010) / 1000000000 | C7600a_r0040_c0010 C7600a_r0100_c0010 | X |
| Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows | -sum(C7600a_r0050_c0010, - C7600a_r0060_c0010, C7600a_r0070_c0010, - C7600a_r0080_c0010, C7600a_r0110_c0010, - C7600a_r0120_c0010) / 1000000000 | C7600a_r0050_c0010 C7600a_r0060_c0010 C7600a_r0070_c0010 C7600a_r0080_c0010 C7600a_r0110_c0010 C7600a_r0120_c0010 | X |
| Level 1 assets: adjusted amount | sum(C7600a_r0091_c0010, C7600a_r0131_c0010) / 1000000000 | C7600a_r0091_c0010 C7600a_r0131_c0010 | X |
| Excluding EHQCB | C7600a_r0091_c0010 / 1000000000 | C7600a_r0091_c0010 | X |
| EHQCB | C7600a_r0131_c0010 / 1000000000 | C7600a_r0131_c0010 | X |
| Level 2 assets: unadjusted | sum(C7600a_r0160_c0010, C7600a_r0220_c0010) / 1000000000 | C7600a_r0160_c0010 C7600a_r0220_c0010 | X |
| Level 2 asset collaterals adjustments for 30 days outflows and inflows | -sum(C7600a_r0170_c0010, - C7600a_r0180_c0010, C7600a_r0230_c0010, - C7600a_r0240_c0010) / 1000000000 | C7600a_r0170_c0010 C7600a_r0180_c0010 C7600a_r0230_c0010 C7600a_r0240_c0010 | X |
| Level 2 assets: adjusted amount | sum(C7600a_r0191_c0010, C7600a_r0251_c0010) / 1000000000 | C7600a_r0191_c0010 C7600a_r0251_c0010 | X |
| Level 2A | C7600a_r0191_c0010 / 1000000000 | C7600a_r0191_c0010 | X |
| Level 2B | C7600a_r0251_c0010 / 1000000000 | C7600a_r0251_c0010 | X |
| Excess liquidity asset amount | C7600a_r0280_c0010 / 1000000000 | C7600a_r0280_c0010 | X |
| Denominator: Net liquidity outflow | C7600a_r0020_c0010 / 1000000000 | C7600a_r0020_c0010 | X |
| Total outflows | C7600a_r0300_c0010 / 1000000000 | C7600a_r0300_c0010 | X |
| Reduction for inflows | sum(C7600a_r0340_c0010, C7600a_r0350_c0010, C7600a_r0360_c0010) / 1000000000 | C7600a_r0340_c0010 C7600a_r0350_c0010 C7600a_r0360_c0010 | X |
| Liquidity coverage ratio | C7600a_r0010_c0010 / C7600a_r0020_c0010 | C7600a_r0010_c0010 C7600a_r0020_c0010 | X |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| T06.02.1/2/3 Liquidity coverage ratio band | | | |
| Liquidity coverage ratio | $C7600a_r0010_c0010 / C7600a_r0020_c0010$ | C7600a_r0010_c0010 C7600a_r0020_c0010 | |

Note: XX refers to the country

Definitions of the ITS data points presented in Supervisory Banking Statistics, second quarter 2023

EBA Reporting framework 3.0 (applicable from Q2 2021 onwards)

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|--|--|-------------------|
| 1. General statistics | | | |
| T01.02 Concentration of total assets | | | |
| Total assets | F0101_r0380_c0010 | F0101_r0380_c0010 | X |
| 2. Balance sheet composition and profitability | | | |
| T02.01.1/2/3 Profit and loss figures | | | |
| Net interest income | sum(F0200_r0010_c0010, -F0200_r0090_c0010) / 1000000 | F0200_r0010_c0010 F0200_r0090_c0010 | X |
| Net fee and commission income | sum(F0200_r0200_c0010, -F0200_r0210_c0010) / 1000000 | F0200_r0200_c0010 F0200_r0210_c0010 | X |
| Net trading (and investment) income ²⁾ | sum(F0200_r0280_c0010, F0200_r0285_c0010, F0200_r0287_c0010, F0200_r0290_c0010, F0200_r0295_c0010) / 1000000 | F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0295_c0010 | X |
| Net gains or losses from hedge accounting ³⁾ | F0200_r0300_c0010 / 1000000 | F0200_r0300_c0010 | X |
| Exchange differences, net | F0200_r0310_c0010 / 1000000 | F0200_r0310_c0010 | X |
| Net other operating income | sum(F0200_r0355_c0010, -F0200_r0010_c0010, -F0200_r0090_c0010, -F0200_r0200_c0010, -F0200_r0210_c0010, -F0200_r0280_c0010, -F0200_r0285_c0010, -F0200_r0287_c0010, -F0200_r0290_c0010, -F0200_r0295_c0010, -F0200_r0300_c0010, -F0200_r0310_c0010) / 1000000 | F0200_r0010_c0010 F0200_r0090_c0010 F0200_r0200_c0010 F0200_r0210_c0010 F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0295_c0010 F0200_r0300_c0010 F0200_r0310_c0010 F0200_r0355_c0010 | X |
| Operating income | F0200_r0355_c0010 / 1000000 | F0200_r0355_c0010 | X |
| Administrative expenses and depreciation | -sum(F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010) / 1000000 | F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 | |
| Administrative expenses and depreciation-adapted | -sum(F0200_r0355_c0010, F0200_r0425_c0010, -F0200_r0430_c0010, -F0200_r0455_c0010, -F0200_r0460_c0010, -F0200_r0510_c0010, -F0200_r0520_c0010, F0200_r0580_c0010, F0200_r0590_c0010, F0200_r0600_c0010, -F0200_r0610_c0010) / 1000000 | F0200_r0355_c0010 F0200_r0425_c0010 F0200_r0430_c0010 F0200_r0455_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0610_c0010 | X |
| Net income before impairment, provisions and taxes | sum(F0200_r0355_c0010, -F0200_r0360_c0010, -F0200_r0385_c0010, -F0200_r0390_c0010) / 1000000 | F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 | |
| Net income before impairment, provisions and taxes - adapted | sum(-F0200_r0425_c0010, F0200_r0430_c0010, F0200_r0455_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010, -F0200_r0580_c0010, -F0200_r0590_c0010, -F0200_r0600_c0010, F0200_r0610_c0010) / 1000000 | F0200_r0425_c0010 F0200_r0430_c0010 F0200_r0455_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0610_c0010 | X |
| Impairment and provisions ⁴⁾ | -sum(F0200_r0430_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010) / 1000000 | F0200_r0430_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 | X |

¹⁾ Indicators that are calculated also for less significant institutions (LSIs) in addition to significant institutions (SIs) are marked with X.

²⁾ For entities reporting under German GAAP: negative changes in market value are recognised immediately for current non-trading financial assets. For non-current non-trading financial assets, negative changes in value are recognised if the reduction in value is expected to be permanent. On the other hand, positive changes in market value may only be recognised up to a certain limit. As a consequence, negative price developments are fully recognised (if permanent for non-current non-trading financial assets) whereas positive price developments are recognised to a limited extent. In addition, no fair value option exists for liabilities as it is the case under IFRS, which leads to an accounting mismatch between the asset and the liability side. That mismatch is driven by applicable accounting standards ("principle of prudence") and not related to the specific economic situation of the credit institution.

³⁾ For entities reporting under German GAAP: income and expenses from provisions for contingent losses for stand-alone derivatives and hedges as well as from currency conversion derivatives according to section 340h of the German Commercial Code are included, generally having an expanding effect in the aggregate.

⁴⁾ For entities reporting under German GAAP: this indicator includes income and expenses from so called contingency reserves according to section 340f of the German Commercial Code, generally having an expanding effect in the aggregate.

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|--|--|-------------------|
| Other ⁵⁾ | sum(F0200_r0610_c0010, F0200_r0430_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010, -F0200_r0355_c0010, F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010) / 1000000 | F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 F0200_r0430_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0610_c0010 | |
| Other - adapted ⁵⁾ | sum(F0200_r0425_c0010, -F0200_r0455_c0010, F0200_r0580_c0010, F0200_r0590_c0010, F0200_r0600_c0010)/1000000 | F0200_r0425_c0010 F0200_r0455_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 | X |
| Profit and loss before tax | sum(F0200_r0610_c0010, F0200_r0633_c0010, F0200_r0650_c0010) / 1000000 | F0200_r0610_c0010 F0200_r0633_c0010 F0200_r0650_c0010 | X |
| Tax expenses or income | -sum(F0200_r0620_c0010, F0200_r0634_c0010, F0200_r0660_c0010) / 1000000 | F0200_r0620_c0010 F0200_r0634_c0010 F0200_r0660_c0010 | X |
| Net profit/loss | F0200_r0670_c0010 / 1000000 | F0200_r0670_c0010 | X |
| Net interest income to operating income | sum(F0200_r0010_c0010, -F0200_r0090_c0010) / F0200_r0355_c0010 | F0200_r0010_c0010 F0200_r0090_c0010 F0200_r0355_c0010 | X |
| Net fee and commission income to operating income | sum(F0200_r0200_c0010, -F0200_r0210_c0010) / F0200_r0355_c0010 | F0200_r0200_c0010 F0200_r0210_c0010 F0200_r0355_c0010 | X |
| Net trading (and investment income) to operating income | sum(F0200_r0280_c0010, F0200_r0285_c0010, F0200_r0287_c0010, F0200_r0290_c0010, F0200_r0295_c0010) / F0200_r0355_c0010 | F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0295_c0010 F0200_r0355_c0010 | X |
| T02.02.1/2/3 Key performance indicators | | | |
| Net interest margin (NIM) | sum(F0200_r0010_c0010, - F0200_r0090_c0010) / sum(F0101_r0030_c0010, F0101_r0040_c0010, F0101_r0080_c0010, F0101_r0090_c0010, F0101_r0094_c0010, F0101_r0095_c0010, F0101_r0098_c0010, F0101_r0099_c0010, F0101_r0120_c0010, F0101_r0130_c0010, F0101_r0143_c0010, F0101_r0144_c0010, F0101_r0173_c0010, F0101_r0174_c0010, F0101_r0177_c0010, F0101_r0178_c0010, F0101_r0182_c0010, F0101_r0183_c0010, F0101_r0232_c0010, F0101_r0233_c0010, F0101_r0236_c0010, F0101_r0237_c0010) | F0101_r0030_c0010 F0101_r0040_c0010 F0101_r0080_c0010 F0101_r0090_c0010 F0101_r0094_c0010 F0101_r0095_c0010 F0101_r0098_c0010 F0101_r0099_c0010 F0101_r0120_c0010 F0101_r0130_c0010 F0101_r0143_c0010 F0101_r0144_c0010 F0101_r0173_c0010 F0101_r0174_c0010 F0101_r0177_c0010 F0101_r0178_c0010 F0101_r0182_c0010 F0101_r0183_c0010 F0101_r0232_c0010 F0101_r0233_c0010 F0101_r0236_c0010 F0101_r0237_c0010 F0200_r0010_c0010 F0200_r0090_c0010 | X |
| Return on equity (RoE) | F0200_r0670_c0010 / F0103_r0300_c0010 | F0103_r0300_c0010 F0200_r0670_c0010 | X |
| Return on assets (RoA) | F0200_r0670_c0010 / F0101_r0380_c0010 | F0101_r0380_c0010 F0200_r0670_c0010 | X |
| Cost-to-income ratio (CIR) | sum(F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010) / F0200_r0355_c0010 | F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 | |
| Cost-to-income ratio (CIR) - adapted | sum(F0200_r0355_c0010, F0200_r0425_c0010, -F0200_r0430_c0010, -F0200_r0455_c0010, -F0200_r0460_c0010, -F0200_r0510_c0010, -F0200_r0520_c0010, F0200_r0580_c0010, F0200_r0590_c0010, F0200_r0600_c0010, -F0200_r0610_c0010)/ F0200_r0355_c0010 | F0200_r0355_c0010 F0200_r0425_c0010 F0200_r0430_c0010 F0200_r0455_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0610_c0010 | X |

5) For entities reporting under German GAAP: this indicator includes income and expenses from so called fund for general banking risks according to section 340g of the German Commercial Code, generally having lowering effect in the aggregate.

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|--|--|-------------------|
| Cost of risk (CoR) | -sum(F1201a_r0080_c0020, F1201a_r0080_c0040, F1201a_r0080_c0050, F1201a_r0080_c0070, F1201a_r0080_c0090, F1201a_r0080_c0110, F1201a_r0080_c0120, F1201a_r0080_c0125, F1201a_r0250_c0020, F1201a_r0250_c0040, F1201a_r0250_c0050, F1201a_r0250_c0070, F1201a_r0250_c0090, F1201a_r0250_c0110, F1201a_r0250_c0120, F1201a_r0250_c0125, F1201a_r0430_c0020, F1201a_r0430_c0040, F1201a_r0430_c0050, F1201a_r0430_c0070, F1201a_r0430_c0090, F1201a_r0430_c0110, F1201a_r0430_c0120, F1201a_r0430_c0125, F1201a_r0670_c0040, F1201a_r0670_c0050, F1201a_r0670_c0070, F1201a_r0670_c0090, F1201a_r0670_c0110, F1201a_r0670_c0120, F1201a_r0670_c0125, F1200_r0400_c0020, F1200_r0400_c0030, F1200_r0400_c0060, F1200_r0400_c0080, F1200_r0400_c0090, F1200_r0400_c0100, F1200_r0490_c0020, F1200_r0490_c0030, F1200_r0490_c0060, F1200_r0520_c0020, F1200_r0520_c0030, F1200_r0520_c0060) / sum(F04031_r0110_c0015, F04031_r0110_c0030, F04031_r0110_c0040, F04031_r0110_c0041, F04041_r0070_c0015, F04041_r0070_c0030, F04041_r0070_c0040, F04041_r0070_c0041, F0408_r0120_c0040, F0408_r0120_c0050, F0409_r0070_c0010, F0409_r0070_c0020, F0410_r0120_c0015, F0410_r0120_c0020) | F04031_r0110_c0015 F04031_r0110_c0030 F04031_r0110_c0040 F04031_r0110_c0041 F04041_r0070_c0015 F04041_r0070_c0030 F04041_r0070_c0040 F04041_r0070_c0041 F0408_r0120_c0040 F0408_r0120_c0050 F0409_r0070_c0010 F0409_r0070_c0020 F0410_r0120_c0015 F0410_r0120_c0020 F1200_r0400_c0020 F1200_r0400_c0030 F1200_r0400_c0060 F1200_r0400_c0080 F1200_r0400_c0090 F1200_r0400_c0100 F1200_r0490_c0020 F1200_r0490_c0030 F1200_r0490_c0060 F1200_r0520_c0020 F1200_r0520_c0030 F1200_r0520_c0060 F1201a_r0080_c0020 F1201a_r0080_c0040 F1201a_r0080_c0050 F1201a_r0080_c0070 F1201a_r0080_c0090 F1201a_r0080_c0110 F1201a_r0080_c0120 F1201a_r0080_c0125 F1201a_r0250_c0020 F1201a_r0250_c0040 F1201a_r0250_c0050 F1201a_r0250_c0070 F1201a_r0250_c0090 F1201a_r0250_c0110 F1201a_r0250_c0120 F1201a_r0250_c0125 F1201a_r0430_c0020 F1201a_r0430_c0040 F1201a_r0430_c0050 F1201a_r0430_c0070 F1201a_r0430_c0090 F1201a_r0430_c0110 F1201a_r0430_c0120 F1201a_r0430_c0125 F1201a_r0670_c0040 F1201a_r0670_c0050 F1201a_r0670_c0070 F1201a_r0670_c0090 F1201a_r0670_c0110 F1201a_r0670_c0120 F1201a_r0670_c0125 | |
| T02.03.1/2/3 Composition of assets | | | |
| Cash, cash balances at central banks, other demand deposits | F0101_r0010_c0010 / 1000000000 | F0101_r0010_c0010 | X |
| Loans and advances ⁶⁾ | sum(F0101_r0090_c0010, F0101_r0095_c0010, F0101_r0099_c0010, F0101_r0130_c0010, F0101_r0144_c0010, F0101_r0174_c0010, F0101_r0178_c0010, F0101_r0183_c0010, F0101_r0233_c0010, F0101_r0237_c0010) / 1000000000 | F0101_r0090_c0010 F0101_r0095_c0010 F0101_r0099_c0010 F0101_r0130_c0010 F0101_r0144_c0010 F0101_r0174_c0010 F0101_r0178_c0010 F0101_r0183_c0010 F0101_r0233_c0010 F0101_r0237_c0010 | X |

⁶⁾ For entities reporting under German GAAP: the carrying amount is affected by the so called contingency reserves according to section 340f of the German Commercial Code. The carrying amount is reduced by these reserves. According to § section 340f of the German Commercial Code, institutions may value loans and advances to credit institutions and customers, debt securities and other fixed-income securities and other non-fixed-income securities that are neither treated as non-current assets nor part of the trading portfolio at a lower value in order to provide protection against the specific risks of the credit institution business sector, generally having a lowering effect in the aggregate.

| Variable | Formula | ITS data points | LSI ¹⁾ |
|-------------------------------|---|---|-------------------|
| Central banks | sum(F0401_r0130_c0010, F04021_r0120_c0010, F04022_r0130_c0010, F04031_r0120_c0010, F04041_r0080_c0010, F0406_r0130_c0010, F0407_r0130_c0010, F0408_r0130_c0010, F0408_r0130_c0035, F0409_r0080_c0050, F0410_r0130_c0010) / 1000000000 | F0401_r0130_c0010 F04021_r0120_c0010 F04022_r0130_c0010 F04031_r0120_c0010 F04041_r0080_c0010 F0406_r0130_c0010 F0407_r0130_c0010 F0408_r0130_c0010 F0408_r0130_c0035 F0409_r0080_c0050 F0410_r0130_c0010 | |
| General governments | sum(F0401_r0140_c0010, F04021_r0130_c0010, F04022_r0140_c0010, F04031_r0130_c0010, F04041_r0090_c0010, F0406_r0140_c0010, F0407_r0140_c0010, F0408_r0140_c0010, F0408_r0140_c0035, F0409_r0090_c0050, F0410_r0140_c0010) / 1000000000 | F0401_r0140_c0010 F04021_r0130_c0010 F04022_r0140_c0010 F04031_r0130_c0010 F04041_r0090_c0010 F0406_r0140_c0010 F0407_r0140_c0010 F0408_r0140_c0010 F0408_r0140_c0035 F0409_r0090_c0050 F0410_r0140_c0010 | |
| Credit institutions | sum(F0401_r0150_c0010, F04021_r0140_c0010, F04022_r0150_c0010, F04031_r0140_c0010, F04041_r0100_c0010, F0406_r0150_c0010, F0407_r0150_c0010, F0408_r0150_c0010, F0408_r0150_c0035, F0409_r0100_c0050, F0410_r0150_c0010) / 1000000000 | F0401_r0150_c0010 F04021_r0140_c0010 F04022_r0150_c0010 F04031_r0140_c0010 F04041_r0100_c0010 F0406_r0150_c0010 F0407_r0150_c0010 F0408_r0150_c0010 F0408_r0150_c0035 F0409_r0100_c0050 F0410_r0150_c0010 | |
| Other financial corporations | sum(F0401_r0160_c0010, F04021_r0150_c0010, F04022_r0160_c0010, F04031_r0150_c0010, F04041_r0110_c0010, F0406_r0160_c0010, F0407_r0160_c0010, F0408_r0160_c0010, F0408_r0160_c0035, F0409_r0110_c0050, F0410_r0160_c0010) / 1000000000 | F0401_r0160_c0010 F04021_r0150_c0010 F04022_r0160_c0010 F04031_r0150_c0010 F04041_r0110_c0010 F0406_r0160_c0010 F0407_r0160_c0010 F0408_r0160_c0010 F0408_r0160_c0035 F0409_r0110_c0050 F0410_r0160_c0010 | |
| Non-financial corporations | sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010) / 1000000000 | F0401_r0170_c0010 F04021_r0160_c0010 F04022_r0170_c0010 F04031_r0160_c0010 F04041_r0120_c0010 F0406_r0170_c0010 F0407_r0170_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0409_r0120_c0050 F0410_r0170_c0010 | |
| Households | sum(F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / 1000000000 | F0401_r0180_c0010 F04021_r0170_c0010 F04022_r0180_c0010 F04031_r0170_c0010 F04041_r0130_c0010 F0406_r0180_c0010 F0407_r0180_c0010 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0130_c0050 F0410_r0180_c0010 | |
| Debt securities ⁶⁾ | sum(F0101_r0080_c0010, F0101_r0094_c0010, F0101_r0098_c0010, F0101_r0120_c0010, F0101_r0143_c0010, F0101_r0173_c0010, F0101_r0177_c0010, F0101_r0182_c0010, F0101_r0232_c0010, F0101_r0236_c0010) / 1000000000 | F0101_r0080_c0010 F0101_r0094_c0010 F0101_r0098_c0010 F0101_r0120_c0010 F0101_r0143_c0010 F0101_r0173_c0010 F0101_r0177_c0010 F0101_r0182_c0010 F0101_r0232_c0010 F0101_r0236_c0010 | X |

⁶⁾ For entities reporting under German GAAP: the carrying amount is affected by the so called contingency reserves according to section 340f of the German Commercial Code. The carrying amount is reduced by these reserves. According to § section 340f of the German Commercial Code, institutions may value loans and advances to credit institutions and customers, debt securities and other fixed-income securities and other non-fixed-income securities that are neither treated as non-current assets nor part of the trading portfolio at a lower value in order to provide protection against the specific risks of the credit institution business sector, generally having a lowering effect in the aggregate.

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|---|-------------------|
| Central banks | sum(F04041_r0020_c0010, F04021_r0060_c0010, F04022_r0070_c0010, F04031_r0060_c0010, F0401_r0070_c0010, F0406_r0070_c0010, F0407_r0080_c0010, F0409_r0020_c0050, F0410_r0070_c0010) / 1000000000 | F04041_r0020_c0010 F04021_r0060_c0010 F04022_r0070_c0010 F04031_r0060_c0010 F0401_r0070_c0010 F0406_r0070_c0010 F0407_r0080_c0010 F0409_r0020_c0050 F0410_r0070_c0010 | |
| of which: at amortised cost | sum(F04041_r0020_c0010, F0409_r0020_c0050) / 1000000000 | F04041_r0020_c0010 F0409_r0020_c0050 | |
| General governments | sum(F0401_r0080_c0010, F04021_r0070_c0010, F04022_r0080_c0010, F04031_r0070_c0010, F04041_r0030_c0010, F0406_r0080_c0010, F0407_r0090_c0010, F0409_r0030_c0050, F0410_r0080_c0010) / 1000000000 | F0401_r0080_c0010 F04021_r0070_c0010 F04022_r0080_c0010 F04031_r0070_c0010 F04041_r0030_c0010 F0406_r0080_c0010 F0407_r0090_c0010 F0409_r0030_c0050 F0410_r0080_c0010 | |
| of which: at amortised cost | sum(F04041_r0030_c0010, F0409_r0030_c0050) / 1000000000 | F04041_r0030_c0010 F0409_r0030_c0050 | |
| Credit institutions | sum(F0401_r0090_c0010, F04021_r0080_c0010, F04022_r0090_c0010, F04031_r0080_c0010, F04041_r0040_c0010, F0406_r0090_c0010, F0407_r0100_c0010, F0409_r0040_c0050, F0410_r0090_c0010) / 1000000000 | F0401_r0090_c0010 F04021_r0080_c0010 F04022_r0090_c0010 F04031_r0080_c0010 F04041_r0040_c0010 F0406_r0090_c0010 F0407_r0100_c0010 F0409_r0040_c0050 F0410_r0090_c0010 | |
| of which: at amortised cost | sum(F04041_r0040_c0010, F0409_r0040_c0050) / 1000000000 | F04041_r0040_c0010 F0409_r0040_c0050 | |
| Other financial corporations | sum(F0401_r0100_c0010, F04021_r0090_c0010, F04022_r0100_c0010, F04031_r0090_c0010, F04041_r0050_c0010, F0406_r0100_c0010, F0408_r0080_c0010, F0409_r0050_c0050, F0410_r0100_c0010) / 1000000000 | F0401_r0100_c0010 F04021_r0090_c0010 F04022_r0100_c0010 F04031_r0090_c0010 F04041_r0050_c0010 F0406_r0100_c0010 F0408_r0080_c0010 F0409_r0050_c0050 F0410_r0100_c0010 | |
| of which: at amortised cost | sum(F04041_r0050_c0010, F0409_r0050_c0050) / 1000000000 | F04041_r0050_c0010 F0409_r0050_c0050 | |
| Non-financial corporations | sum(F0401_r0110_c0010, F04021_r0100_c0010, F04022_r0110_c0010, F04031_r0100_c0010, F04041_r0060_c0010, F0406_r0110_c0010, F0408_r0090_c0010, F0409_r0060_c0050, F0410_r0110_c0010) / 1000000000 | F0401_r0110_c0010 F04021_r0100_c0010 F04022_r0110_c0010 F04031_r0100_c0010 F04041_r0060_c0010 F0406_r0110_c0010 F0408_r0090_c0010 F0409_r0060_c0050 F0410_r0110_c0010 | |
| of which: at amortised cost | sum(F04041_r0060_c0010, F0409_r0060_c0050) / 1000000000 | F04041_r0060_c0010 F0409_r0060_c0050 | |
| Equity instruments ⁷⁾ | sum(F0101_r0070_c0010, F0101_r0093_c0010, F0101_r0097_c0010, F0101_r0110_c0010, F0101_r0142_c0010, F0101_r0172_c0010, F0101_r0176_c0010, F0101_r0235_c0010, F0101_r0390_c0010) / 1000000000 | F0101_r0070_c0010 F0101_r0093_c0010 F0101_r0097_c0010 F0101_r0110_c0010 F0101_r0142_c0010 F0101_r0172_c0010 F0101_r0176_c0010 F0101_r0235_c0010 F0101_r0390_c0010 | X |
| Derivatives | sum(F0101_r0060_c0010, F0101_r0092_c0010, F0101_r0240_c0010) / 1000000000 | F0101_r0060_c0010 F0101_r0092_c0010 F0101_r0240_c0010 | X |
| Trading | sum(F0101_r0060_c0010, F0101_r0092_c0010) / 1000000000 | F0101_r0060_c0010 F0101_r0092_c0010 | X |
| Derivatives – hedge accounting | F0101_r0240_c0010 / 1000000000 | F0101_r0240_c0010 | X |
| Investments in subsidiaries, joint-ventures and associates | F0101_r0260_c0010 / 1000000000 | F0101_r0260_c0010 | X |
| Intangible assets and goodwill | F0101_r0300_c0010 / 1000000000 | F0101_r0300_c0010 | X |

7) For entities reporting under German GAAP: the carrying amount is affected by the so called booked contingency reserves according to section 340f of the German Commercial Code. The carrying amount is reduced by these reserves. According to § section 340f of the German Commercial Code, institutions may value loans and advances to credit institutions and customers, debt securities and other fixed-income securities and other non-fixed-income securities that are neither treated as non-current assets nor part of the trading portfolio at a lower value in order to provide protection against the specific risks of the credit institution business sector, generally having a lowering effect in the aggregate.

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| Other assets | sum(F0101_r0380_c0010, -F0101_r0010_c0010, -F0101_r0090_c0010, -F0101_r0095_c0010, -F0101_r0099_c0010, -F0101_r0130_c0010, -F0101_r0144_c0010, -F0101_r0174_c0010, -F0101_r0178_c0010, -F0101_r0183_c0010, -F0101_r0233_c0010, -F0101_r0237_c0010, -F0101_r0080_c0010, -F0101_r0094_c0010, -F0101_r0098_c0010, -F0101_r0120_c0010, -F0101_r0143_c0010, -F0101_r0173_c0010, -F0101_r0177_c0010, -F0101_r0182_c0010, -F0101_r0232_c0010, -F0101_r0236_c0010, -F0101_r0070_c0010, -F0101_r0093_c0010, -F0101_r0097_c0010, -F0101_r0110_c0010, -F0101_r0142_c0010, -F0101_r0172_c0010, -F0101_r0176_c0010, -F0101_r0235_c0010, -F0101_r0390_c0010, -F0101_r0060_c0010, -F0101_r0092_c0010, -F0101_r0240_c0010, -F0101_r0260_c0010, - F0101_r0300_c0010) / 1000000000 | F0101_r0010_c0010 F0101_r0060_c0010 F0101_r0070_c0010 F0101_r0080_c0010 F0101_r0090_c0010 F0101_r0092_c0010 F0101_r0093_c0010 F0101_r0094_c0010 F0101_r0095_c0010 F0101_r0097_c0010 F0101_r0098_c0010 F0101_r0099_c0010 F0101_r0110_c0010 F0101_r0120_c0010 F0101_r0130_c0010 F0101_r0142_c0010 F0101_r0143_c0010 F0101_r0144_c0010 F0101_r0172_c0010 F0101_r0173_c0010 F0101_r0174_c0010 F0101_r0176_c0010 F0101_r0177_c0010 F0101_r0178_c0010 F0101_r0182_c0010 F0101_r0183_c0010 F0101_r0232_c0010 F0101_r0233_c0010 F0101_r0235_c0010 F0101_r0236_c0010 F0101_r0237_c0010 F0101_r0240_c0010 F0101_r0260_c0010 F0101_r0300_c0010 F0101_r0380_c0010 F0101_r0390_c0010 | X |
| Total assets | F0101_r0380_c0010 / 1000000000 | F0101_r0380_c0010 | X |
| Share of unencumbered assets | F3201_r010_c060 / sum(F3201_r010_c010, F3201_r010_c060) | F3201_r010_c010 F3201_r010_c060 | X |
| Share of encumbered assets | F3201_r010_c010 / sum(F3201_r010_c010, F3201_r010_c060) | F3201_r010_c010 F3201_r010_c060 | X |
| T02.04.1/2/3 Composition of liabilities and equity | | | |
| Deposits ⁸⁾ | sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035) / 1000000000 | F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 | X |
| Central banks | sum(F0801a_r0060_c0010, F0801a_r0060_c0020, F0801a_r0060_c0030, F0801a_r0060_c0034, F0801a_r0060_c0035) / 1000000000 | F0801a_r0060_c0010 F0801a_r0060_c0020 F0801a_r0060_c0030 F0801a_r0060_c0034 F0801a_r0060_c0035 | X |
| General governments | sum(F0801a_r0110_c0010, F0801a_r0110_c0020, F0801a_r0110_c0030, F0801a_r0110_c0034, F0801a_r0110_c0035) / 1000000000 | F0801a_r0110_c0010 F0801a_r0110_c0020 F0801a_r0110_c0030 F0801a_r0110_c0034 F0801a_r0110_c0035 | X |
| Credit institutions | sum(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035) / 1000000000 | F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035 | X |
| Other financial corporations | sum(F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035) / 1000000000 | F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035 | X |
| Non-financial corporations | sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035) / 1000000000 | F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 | X |
| Households | sum(F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000 | F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035 | X |

8) Some of the referenced datapoints are not reported in the FINREP Data Point framework but are nevertheless available for the computation as data points with the same identity can be sourced from other areas of the reporting framework

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|---|-------------------|
| Debt securities issued | sum(F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035) / 1000000000 | F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 | X |
| of which: subordinated | sum(F0802_r0020_c0010, F0802_r0020_c0020, F0802_r0020_c0030) / 1000000000 | F0802_r0020_c0010 F0802_r0020_c0020 F0802_r0020_c0030 | |
| Derivatives | sum(F0102_r0020_c0010, F0102_r0062_c0010, F0102_r0150_c0010) / 1000000000 | F0102_r0020_c0010 F0102_r0062_c0010 F0102_r0150_c0010 | X |
| of which: trading | sum(F0102_r0020_c0010, F0102_r0062_c0010) / 1000000000 | F0102_r0020_c0010 F0102_r0062_c0010 | X |
| Provisions | F0102_r0170_c0010 / 1000000000 | F0102_r0170_c0010 | X |
| Other liabilities | sum(F0102_r0300_c0010, -F0801a_r0050_c0010, -F0801a_r0050_c0020, -F0801a_r0050_c0030, -F0801a_r0050_c0034, -F0801a_r0050_c0035, -F0801a_r0360_c0010, -F0801a_r0360_c0020, -F0801a_r0360_c0030, -F0801a_r0360_c0034, -F0801a_r0360_c0035, -F0102_r0020_c0010, -F0102_r0062_c0010, -F0102_r0150_c0010, -F0102_r0170_c0010) / 1000000000 | F0102_r0020_c0010 F0102_r0062_c0010 F0102_r0150_c0010 F0102_r0170_c0010 F0102_r0300_c0010 F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 | X |
| Equity | F0103_r0300_c0010 / 1000000000 | F0103_r0300_c0010 | X |
| Paid-up capital | sum(F0103_r0020_c0010, F0103_r0040_c0010) / 1000000000 | F0103_r0020_c0010 F0103_r0040_c0010 | |
| Reserves | sum(F0103_r0190_c0010, F0103_r0200_c0010, F0103_r0205_c0010, F0103_r0210_c0010) / 1000000000 | F0103_r0190_c0010 F0103_r0200_c0010 F0103_r0205_c0010 F0103_r0210_c0010 | X |
| Minority interests | F0103_r0270_c0010 / 1000000000 | F0103_r0270_c0010 | X |
| Other comprehensive income | F0103_r0090_c0010 / 1000000000 | F0103_r0090_c0010 | X |
| Other | sum(F0103_r0300_c0010, -F0103_r0020_c0010, -F0103_r0040_c0010, -F0103_r0190_c0010, -F0103_r0200_c0010, -F0103_r0205_c0010, -F0103_r0210_c0010, -F0103_r0270_c0010, -F0103_r0090_c0010) / 1000000000 | F0103_r0020_c0010 F0103_r0040_c0010 F0103_r0090_c0010 F0103_r0190_c0010 F0103_r0200_c0010 F0103_r0205_c0010 F0103_r0210_c0010 F0103_r0270_c0010 F0103_r0300_c0010 | |
| Total liabilities and equity | F0103_r0310_c0010 / 1000000000 | F0103_r0310_c0010 | X |
| T02.05.1/2/3 Total exposure to general governments by country of the counterparty | | | |
| Total exposure to General governments by country of the counterparty | sum(C3300a_r0010_c0290_XX) / 1000000 | C3300a_r0010_c0290_XX | X |
| 3. Capital adequacy and leverage | | | |
| T03.01.1/2/3 Total capital ratio and its components | | | |
| Total risk exposure amount | C0200_r0010_c0010 / 1000000000 | C0200_r0010_c0010 | X |
| Total capital - Amount | C0100_r0010_c0010 / 1000000000 | C0100_r0010_c0010 | X |
| Total capital - Ratio | C0100_r0010_c0010 / C0200_r0010_c0010 | C0100_r0010_c0010 C0200_r0010_c0010 | X |
| Tier 1 - Amount | C0100_r0015_c0010 / 1000000000 | C0100_r0015_c0010 | X |
| Tier 1 - Ratio | C0100_r0015_c0010 / C0200_r0010_c0010 | C0100_r0015_c0010 C0200_r0010_c0010 | X |
| CET1 - Amount | C0100_r0020_c0010 / 1000000000 | C0100_r0020_c0010 | X |
| CET1 - Ratio | C0100_r0020_c0010 / C0200_r0010_c0010 | C0100_r0020_c0010 C0200_r0010_c0010 | X |
| T03.02.1/2/3 CET1 ratio band | | | |
| CET1 - Ratio | C0100_r0020_c0010 / C0200_r0010_c0010 | C0100_r0020_c0010 C0200_r0010_c0010 | X |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|------------------------------------|--|--|-------------------|
| T03.03.1/2/3 Leverage ratio | | | |
| Exposure values | sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0150_c0010, C4700_r0160_c0010, C4700_r0170_c0010, C4700_r0180_c0010, C4700_r0181_c0010, C4700_r0185_c0010, C4700_r0186_c0010, C4700_r0187_c0010, C4700_r0188_c0010, C4700_r0189_c0010, C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0193_c0010, C4700_r0194_c0010, C4700_r0195_c0010, C4700_r0196_c0010, C4700_r0197_c0010, C4700_r0198_c0010, C4700_r0200_c0010, C4700_r0210_c0010, C4700_r0220_c0010, C4700_r0230_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0255_c0010, C4700_r0256_c0010, C4700_r0257_c0010, C4700_r0260_c0010, C4700_r0261_c0010, C4700_r0262_c0010, C4700_r0263_c0010, C4700_r0264_c0010, C4700_r0265_c0010, C4700_r0266_c0010, C4700_r0267_c0010) / 1000000000 | C4700_r0010_c0010 C4700_r0020_c0010 C4700_r0030_c0010 C4700_r0040_c0010 C4700_r0050_c0010 C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0150_c0010 C4700_r0160_c0010 C4700_r0170_c0010 C4700_r0180_c0010 C4700_r0181_c0010 C4700_r0185_c0010 C4700_r0186_c0010 C4700_r0187_c0010 C4700_r0188_c0010 C4700_r0189_c0010 C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0193_c0010 C4700_r0194_c0010 C4700_r0195_c0010 C4700_r0196_c0010 C4700_r0197_c0010 C4700_r0198_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010 C4700_r0230_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0255_c0010 C4700_r0256_c0010 C4700_r0257_c0010 C4700_r0260_c0010 C4700_r0261_c0010 C4700_r0262_c0010 C4700_r0263_c0010 C4700_r0264_c0010 C4700_r0265_c0010 C4700_r0266_c0010 C4700_r0267_c0010 | X |
| Other on-balance sheet items | sum(C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0256_c0010, C4700_r0257_c0010) / 1000000000 | C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0256_c0010 C4700_r0257_c0010 | X |

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

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

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

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|--|-------------------|
| of which: exposures to corporates | sum(C0200_r0280_c0010, C0200_r0290_c0010, C0200_r0300_c0010, C0200_r0340_c0010, C0200_r0350_c0010, C0200_r0360_c0010) / 1000000000 | C0200_r0280_c0010 C0200_r0290_c0010 C0200_r0300_c0010 C0200_r0340_c0010 C0200_r0350_c0010 C0200_r0360_c0010 | X |
| of which: exposures to retail | sum(C0200_r0390_c0010, C0200_r0400_c0010, C0200_r0410_c0010) / 1000000000 | C0200_r0390_c0010 C0200_r0400_c0010 C0200_r0410_c0010 | X |
| of which: exposures secured by real estate | sum(C0200_r0370_c0010, C0200_r0380_c0010) / 1000000000 | C0200_r0370_c0010 C0200_r0380_c0010 | X |
| Risk exposure for contributions to the default fund of a CCP | C0200_r0460_c0010 / 1000000000 | C0200_r0460_c0010 | X |
| Securitisation positions | C0200_r0470_c0010 / 1000000000 | C0200_r0470_c0010 | X |
| Settlement/delivery risk exposure amount | C0200_r0490_c0010 / 1000000000 | C0200_r0490_c0010 | X |
| Market risk exposure amount | C0200_r0520_c0010 / 1000000000 | C0200_r0520_c0010 | X |
| Market risk exposure under SA | C0200_r0530_c0010 / 1000000000 | C0200_r0530_c0010 | X |
| Market risk exposure under IM approach | C0200_r0580_c0010 / 1000000000 | C0200_r0580_c0010 | X |
| Operational risk exposure amount | C0200_r0590_c0010 / 1000000000 | C0200_r0590_c0010 | X |
| Operational risk exposure under BIA | C0200_r0600_c0010 / 1000000000 | C0200_r0600_c0010 | X |
| Operational risk exposure under TSA/ASA | C0200_r0610_c0010 / 1000000000 | C0200_r0610_c0010 | X |
| Operational risk exposure under AMA | C0200_r0620_c0010 / 1000000000 | C0200_r0620_c0010 | X |
| Risk exposure for credit valuation adjustment | C0200_r0640_c0010 / 1000000000 | C0200_r0640_c0010 | X |
| Other | sum(C0200_r0630_c0010, C0200_r0680_c0010, C0200_r0690_c0010) / 1000000000 | C0200_r0630_c0010 C0200_r0680_c0010 C0200_r0690_c0010 | X |
| Total risk exposure amount | C0200_r0010_c0010 / 1000000000 | C0200_r0010_c0010 | X |
| Risk weights of exposures to institutions - Standardised approach (StA) | C0200_r0120_c0010 / C0700a_r0010_c0200_007 | C0200_r0120_c0010 C0700a_r0010_c0200_007 | X |
| Risk weights of exposures to corporates - Standardised approach (StA) | C0200_r0130_c0010 / C0700a_r0010_c0200_008 | C0200_r0130_c0010 C0700a_r0010_c0200_008 | X |
| Risk weights of exposures to retail - Standardised approach (StA) | C0200_r0140_c0010 / C0700a_r0010_c0200_009 | C0200_r0140_c0010 C0700a_r0010_c0200_009 | X |
| Risk weights of exposures secured by mortgages on immovable property - Standardised approach (StA) | C0200_r0150_c0010 / C0700a_r0010_c0200_010 | C0200_r0150_c0010 C0700a_r0010_c0200_010 | X |
| Risk weights of exposures to institutions - Internal ratings based approach (IRB) | sum(C0200_r0270_c0010, C0200_r0330_c0010) / sum(C0801a_r0010_c0110_005, C0801a_r0010_c0110_006) | C0200_r0270_c0010 C0200_r0330_c0010 C0801a_r0010_c0110_005 C0801a_r0010_c0110_006 | X |
| Risk weights of exposures to corporates - Internal ratings based approach (IRB) | sum(C0200_r0280_c0010, C0200_r0290_c0010, C0200_r0300_c0010, C0200_r0340_c0010, C0200_r0350_c0010, C0200_r0360_c0010) / sum(C0801a_r0010_c0110_007, C0801a_r0010_c0110_008, C0801a_r0010_c0110_009, C0801a_r0010_c0110_010, C0801a_r0010_c0110_011, C0801a_r0010_c0110_012) | C0200_r0280_c0010 C0200_r0290_c0010 C0200_r0300_c0010 C0200_r0340_c0010 C0200_r0350_c0010 C0200_r0360_c0010 C0801a_r0010_c0110_007 C0801a_r0010_c0110_008 C0801a_r0010_c0110_009 C0801a_r0010_c0110_010 C0801a_r0010_c0110_011 C0801a_r0010_c0110_012 | X |
| Risk weights of exposures to retail - Internal ratings based approach (IRB) | sum(C0200_r0390_c0010, C0200_r0400_c0010, C0200_r0410_c0010) / sum(C0801a_r0010_c0110_015, C0801a_r0010_c0110_016, C0801a_r0010_c0110_017) | C0200_r0390_c0010 C0200_r0400_c0010 C0200_r0410_c0010 C0801a_r0010_c0110_015 C0801a_r0010_c0110_016 C0801a_r0010_c0110_017 | X |
| Risk weights of exposures to retail secured by real estate - Internal ratings based approach (IRB) | sum(C0200_r0370_c0010, C0200_r0380_c0010) / sum(C0801a_r0010_c0110_013, C0801a_r0010_c0110_014) | C0200_r0370_c0010 C0200_r0380_c0010 C0801a_r0010_c0110_013 C0801a_r0010_c0110_014 | X |
| T03.06 IRB credit risk parameters by residence of the obligor | | | |
| PD assigned to the obligor grade or pool - Institutions | sum(C0902_r0020_c0010_XX * C0902_r0020_c0080_XX, - C0902_r0020_c0030_XX) / sum(sum(C0902_r0020_c0010_XX, - C0902_r0020_c0030_XX)) | C0902_r0020_c0010_XX C0902_r0020_c0080_XX C0902_r0020_c0030_XX | |
| PD assigned to the obligor grade or pool - Corporates | sum(C0902_r0030_c0010_XX * C0902_r0030_c0080_XX, - C0902_r0030_c0030_XX) / sum(sum(C0902_r0030_c0010_XX, - C0902_r0030_c0030_XX)) | C0902_r0030_c0010_XX C0902_r0030_c0080_XX C0902_r0030_c0030_XX | |
| of which: SME | sum(C0902_r0050_c0010_XX * C0902_r0050_c0080_XX, - C0902_r0050_c0030_XX) / sum(sum(C0902_r0050_c0010_XX, - C0902_r0050_c0030_XX)) | C0902_r0050_c0010_XX C0902_r0050_c0080_XX C0902_r0050_c0030_XX | |
| PD assigned to the obligor grade or pool - Retail | sum(C0902_r0060_c0010_XX * C0902_r0060_c0080_XX, - C0902_r0060_c0030_XX) / sum(sum(C0902_r0060_c0010_XX, - C0902_r0060_c0030_XX)) | C0902_r0060_c0010_XX C0902_r0060_c0080_XX C0902_r0060_c0030_XX | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|--|--|-------------------|
| PD assigned to the obligor grade or pool - Retail - Secured by immovable property - Non-SME | $\frac{\text{sum}(\text{C0902_r0090_c0010_XX} * \text{C0902_r0090_c0080_XX} - \text{C0902_r0090_c0030_XX})}{\text{sum}(\text{sum}(\text{C0902_r0090_c0010_XX} - \text{C0902_r0090_c0030_XX}))}$ | C0902_r0090_c0010_XX C0902_r0090_c0030_XX C0902_r0090_c0080_XX | |
| PD assigned to the obligor grade or pool - Qualifying Revolving | $\frac{\text{sum}(\text{C0902_r0100_c0010_XX} * \text{C0902_r0100_c0080_XX} - \text{C0902_r0100_c0030_XX})}{\text{sum}(\text{sum}(\text{C0902_r0100_c0010_XX} - \text{C0902_r0100_c0030_XX}))}$ | C0902_r0100_c0010_XX C0902_r0100_c0030_XX C0902_r0100_c0080_XX | |
| PD assigned to the obligor grade or pool - Other Retail | $\frac{\text{sum}(\text{C0902_r0110_c0010_XX} * \text{C0902_r0110_c0080_XX} - \text{C0902_r0110_c0030_XX})}{\text{sum}(\text{sum}(\text{C0902_r0110_c0010_XX} - \text{C0902_r0110_c0030_XX}))}$ | C0902_r0110_c0010_XX C0902_r0110_c0030_XX C0902_r0110_c0080_XX | |
| Exposure weighted average LGD - Institutions | $\frac{\text{C0902_r0020_c0090_XX} * \text{sum}(\text{C0902_r0020_c0010_XX} - \text{C0902_r0020_c0030_XX})}{\text{sum}(\text{sum}(\text{C0902_r0020_c0010_XX} - \text{C0902_r0020_c0030_XX}))}$ | C0902_r0020_c0010_XX C0902_r0020_c0030_XX C0902_r0020_c0090_XX | |
| Exposure weighted average LGD - Corporates | $\frac{\text{C0902_r0030_c0090_XX} * \text{sum}(\text{C0902_r0030_c0010_XX} - \text{C0902_r0030_c0030_XX})}{\text{sum}(\text{sum}(\text{C0902_r0030_c0010_XX} - \text{C0902_r0030_c0030_XX}))}$ | C0902_r0030_c0010_XX C0902_r0030_c0030_XX C0902_r0030_c0090_XX | |
| of which: SME | $\frac{\text{C0902_r0050_c0090_XX} * \text{sum}(\text{C0902_r0050_c0010_XX} - \text{C0902_r0050_c0030_XX})}{\text{sum}(\text{sum}(\text{C0902_r0050_c0010_XX} - \text{C0902_r0050_c0030_XX}))}$ | C0902_r0050_c0010_XX C0902_r0050_c0030_XX C0902_r0050_c0090_XX | |
| Exposure weighted average LGD - Retail | $\frac{\text{C0902_r0060_c0090_XX} * \text{sum}(\text{C0902_r0060_c0010_XX} - \text{C0902_r0060_c0030_XX})}{\text{sum}(\text{sum}(\text{C0902_r0060_c0010_XX} - \text{C0902_r0060_c0030_XX}))}$ | C0902_r0060_c0010_XX C0902_r0060_c0030_XX C0902_r0060_c0090_XX | |
| Exposure weighted average LGD - Retail - Secured by immovable property - Non-SME | $\frac{\text{C0902_r0090_c0090_XX} * \text{sum}(\text{C0902_r0090_c0010_XX} - \text{C0902_r0090_c0030_XX})}{\text{sum}(\text{sum}(\text{C0902_r0090_c0010_XX} - \text{C0902_r0090_c0030_XX}))}$ | C0902_r0090_c0010_XX C0902_r0090_c0030_XX C0902_r0090_c0090_XX | |
| Exposure weighted average LGD - Qualifying Revolving | $\frac{\text{C0902_r0100_c0090_XX} * \text{sum}(\text{C0902_r0100_c0010_XX} - \text{C0902_r0100_c0030_XX})}{\text{sum}(\text{sum}(\text{C0902_r0100_c0010_XX} - \text{C0902_r0100_c0030_XX}))}$ | C0902_r0100_c0010_XX C0902_r0100_c0030_XX C0902_r0100_c0090_XX | |
| Exposure weighted average LGD - Other Retail | $\frac{\text{C0902_r0110_c0090_XX} * \text{sum}(\text{C0902_r0110_c0010_XX} - \text{C0902_r0110_c0030_XX})}{\text{sum}(\text{sum}(\text{C0902_r0110_c0010_XX} - \text{C0902_r0110_c0030_XX}))}$ | C0902_r0110_c0010_XX C0902_r0110_c0030_XX C0902_r0110_c0090_XX | |
| Exposure value - Institutions | C0902_r0020_c0105_XX / 1000000000 | C0902_r0020_c0105_XX | |
| Exposure value - Corporates | C0902_r0030_c0105_XX / 1000000000 | C0902_r0030_c0105_XX | |
| of which: SME | C0902_r0050_c0105_XX / 1000000000 | C0902_r0050_c0105_XX | |
| Exposure value - Retail | C0902_r0060_c0105_XX / 1000000000 | C0902_r0060_c0105_XX | |
| Exposure value - Retail - Secured by immovable property - Non-SME | C0902_r0090_c0105_XX / 1000000000 | C0902_r0090_c0105_XX | |
| Exposure value - Qualifying Revolving | C0902_r0100_c0105_XX / 1000000000 | C0902_r0100_c0105_XX | |
| Exposure value - Other Retail | C0902_r0110_c0105_XX / 1000000000 | C0902_r0110_c0105_XX | |
| Risk weight - Institutions | $\frac{\text{C0902_r0020_c0125_XX}}{\text{C0902_r0020_c0105_XX}}$ | C0902_r0020_c0105_XX C0902_r0020_c0125_XX | |
| Risk weight - Corporates | $\frac{\text{C0902_r0030_c0125_XX}}{\text{C0902_r0030_c0105_XX}}$ | C0902_r0030_c0105_XX C0902_r0030_c0125_XX | |
| of which: SME | $\frac{\text{C0902_r0050_c0125_XX}}{\text{C0902_r0050_c0105_XX}}$ | C0902_r0050_c0105_XX C0902_r0050_c0125_XX | |
| Risk weight - Retail | $\frac{\text{C0902_r0060_c0125_XX}}{\text{C0902_r0060_c0105_XX}}$ | C0902_r0060_c0105_XX C0902_r0060_c0125_XX | |
| Risk weight - Retail - Secured by immovable property - Non-SME | $\frac{\text{C0902_r0090_c0125_XX}}{\text{C0902_r0090_c0105_XX}}$ | C0902_r0090_c0105_XX C0902_r0090_c0125_XX | |
| Risk weight - Qualifying Revolving | $\frac{\text{C0902_r0100_c0125_XX}}{\text{C0902_r0100_c0105_XX}}$ | C0902_r0100_c0105_XX C0902_r0100_c0125_XX | |
| Risk weight - Other Retail | $\frac{\text{C0902_r0110_c0125_XX}}{\text{C0902_r0110_c0105_XX}}$ | C0902_r0110_c0105_XX C0902_r0110_c0125_XX | |

4. Asset quality

T04.01 Performing and non-performing exposures by instrument and counterparty

| | | | |
|---|--|--|---|
| Performing exposures: Cash balances at central banks and other demand deposits - Amount | $\text{sum}(\text{F1800a_r0005_c0020}) / 1000000000$ | F1800a_r0005_c0020 | |
| Performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $\frac{-\text{sum}(\text{F1800b_r0005_c0140})}{\text{sum}(\text{F1800a_r0005_c0020})}$ | F1800a_r0005_c0020 F1800b_r0005_c0140 | |
| Performing exposures: Loans and advances - Amount | $\frac{\text{sum}(\text{F1800a_r0070_c0020}, \text{F1800a_r0191_c0020}, \text{F1800a_r0221_c0020})}{1000000000}$ | F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020 | X |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|---|-------------------|
| Performing exposures: Loans and advances - Coverage ratio | -sum(F1800b_r0070_c0140, F1800b_r0191_c0140) / sum(F1800a_r0070_c0020, F1800a_r0191_c0020, F1800a_r0221_c0020) | F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020 F1800b_r0070_c0140 F1800b_r0191_c0140 | X |
| Performing exposures: Central banks - Amount | sum(F1800a_r0080_c0020, F1800a_r0192_c0020, F1800a_r0222_c0020) / 1000000000 | F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020 | X |
| Performing exposures: Central banks - Coverage ratio | -sum(F1800b_r0080_c0140, F1800b_r0192_c0140) / sum(F1800a_r0080_c0020, F1800a_r0192_c0020, F1800a_r0222_c0020) | F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020 F1800b_r0080_c0140 F1800b_r0192_c0140 | X |
| Performing exposures: General governments - Amount | sum(F1800a_r0090_c0020, F1800a_r0193_c0020, F1800a_r0223_c0020) / 1000000000 | F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020 | X |
| Performing exposures: General governments - Coverage ratio | -sum(F1800b_r0090_c0140, F1800b_r0193_c0140) / sum(F1800a_r0090_c0020, F1800a_r0193_c0020, F1800a_r0223_c0020) | F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020 F1800b_r0090_c0140 F1800b_r0193_c0140 | X |
| Performing exposures: Credit institutions - Amount | sum(F1800a_r0100_c0020, F1800a_r0194_c0020, F1800a_r0224_c0020) / 1000000000 | F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020 | X |
| Performing exposures: Credit institutions - Coverage ratio | -sum(F1800b_r0100_c0140, F1800b_r0194_c0140) / sum(F1800a_r0100_c0020, F1800a_r0194_c0020, F1800a_r0224_c0020) | F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020 F1800b_r0100_c0140 F1800b_r0194_c0140 | X |
| Performing exposures: Other financial corporations - Amount | sum(F1800a_r0110_c0020, F1800a_r0195_c0020, F1800a_r0225_c0020) / 1000000000 | F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020 | X |
| Performing exposures: Other financial corporations - Coverage ratio | -sum(F1800b_r0110_c0140, F1800b_r0195_c0140) / sum(F1800a_r0110_c0020, F1800a_r0195_c0020, F1800a_r0225_c0020) | F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020 F1800b_r0110_c0140 F1800b_r0195_c0140 | X |
| Performing exposures: Non-financial corporations - Amount | sum(F1800a_r0120_c0020, F1800a_r0196_c0020, F1800a_r0226_c0020) / 1000000000 | F1800a_r0120_c0020 F1800a_r0196_c0020 F1800a_r0226_c0020 | X |
| Performing exposures: Non-financial corporations - Coverage ratio | -sum(F1800b_r0120_c0140, F1800b_r0196_c0140) / sum(F1800a_r0120_c0020, F1800a_r0196_c0020, F1800a_r0226_c0020) | F1800a_r0120_c0020 F1800a_r0196_c0020 F1800a_r0226_c0020 F1800b_r0120_c0140 F1800b_r0196_c0140 | X |
| Performing exposures: Households - Amount | sum(F1800a_r0150_c0020, F1800a_r0197_c0020, F1800a_r0227_c0020) / 1000000000 | F1800a_r0150_c0020 F1800a_r0197_c0020 F1800a_r0227_c0020 | X |
| Performing exposures: Households - Coverage ratio | -sum(F1800b_r0150_c0140, F1800b_r0197_c0140) / sum(F1800a_r0150_c0020, F1800a_r0197_c0020, F1800a_r0227_c0020) | F1800a_r0150_c0020 F1800a_r0197_c0020 F1800a_r0227_c0020 F1800b_r0150_c0140 F1800b_r0197_c0140 | X |
| Performing exposures: Debt securities - Amount | sum(F1800a_r0010_c0020, F1800a_r0181_c0020, F1800a_r0211_c0020) / 1000000000 | F1800a_r0010_c0020 F1800a_r0181_c0020 F1800a_r0211_c0020 | X |
| Performing exposures: Debt securities - Coverage ratio | -sum(F1800b_r0010_c0140, F1800b_r0181_c0140) / sum(F1800a_r0010_c0020, F1800a_r0181_c0020, F1800a_r0211_c0020) | F1800a_r0010_c0020 F1800a_r0181_c0020 F1800a_r0211_c0020 F1800b_r0010_c0140 F1800b_r0181_c0140 | X |
| Performing exposures: Other - Amount | F1800a_r0335_c0020 / 1000000000 | F1800a_r0335_c0020 | X |
| Performing exposures: Other - Coverage ratio | -F1800b_r0335_c0140 / F1800a_r0335_c0020 | F1800a_r0335_c0020 F1800b_r0335_c0140 | X |
| Performing exposures: Off-balance sheet exposures - Amount | F1800e_r0550_c0020 / 1000000000 | F1800e_r0550_c0020 | X |
| Performing exposures: Off-balance sheet exposures - Coverage ratio | F1800b_r0550_c0140 / F1800e_r0550_c0020 | F1800b_r0550_c0140 F1800e_r0550_c0020 | X |
| Performing exposures: Total - Amount | sum(F1800a_r0180_c0020, F1800a_r0201_c0020, F1800a_r0231_c0020, F1800a_r0335_c0020, F1800e_r0550_c0020) / 1000000000 | F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800e_r0550_c0020 | X |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| Performing exposures: Total - Coverage ratio | $-\frac{\text{sum}(\text{F1800b_r0180_c0140}, \text{F1800b_r0201_c0140}, \text{F1800b_r0335_c0140}, \text{F1800b_r0550_c0140})}{\text{sum}(\text{F1800a_r0180_c0020}, \text{F1800a_r0201_c0020}, \text{F1800a_r0231_c0020}, \text{F1800a_r0335_c0020}, \text{F1800b_r0180_c0140}, \text{F1800b_r0201_c0140}, \text{F1800b_r0335_c0140}, \text{F1800b_r0550_c0140}, \text{F1800e_r0550_c0020})}$ | F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800b_r0180_c0140 F1800b_r0201_c0140 F1800b_r0335_c0140 F1800b_r0550_c0140 F1800e_r0550_c0020 | X |
| Non-performing exposures: Cash balances at central banks and other demand deposits - | $\frac{\text{sum}(\text{F1800a_r0005_c0060})}{1000000000}$ | F1800a_r0005_c0060 | |
| Non-performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $-\frac{\text{sum}(\text{F1800b_r0005_c0150})}{\text{sum}(\text{F1800a_r0005_c0060})}$ | F1800a_r0005_c0060 F1800b_r0005_c0150 | |
| Non-performing exposures: Loans and advances - Amount | $\frac{\text{sum}(\text{F1800a_r0070_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060})}{1000000000}$ | F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 | X |
| Non-performing exposures: Loans and advances - Coverage ratio | $-\frac{\text{sum}(\text{F1800b_r0070_c0150}, \text{F1800b_r0191_c0150}, \text{F1800b_r0221_c0150})}{\text{sum}(\text{F1800a_r0070_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060})}$ | F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 F1800b_r0070_c0150 F1800b_r0191_c0150 F1800b_r0221_c0150 | X |
| Non-performing exposures: Central banks - Amount | $\frac{\text{sum}(\text{F1800a_r0080_c0060}, \text{F1800a_r0192_c0060}, \text{F1800a_r0222_c0060})}{1000000000}$ | F1800a_r0080_c0060 F1800a_r0192_c0060 F1800a_r0222_c0060 | X |
| Non-performing exposures: Central banks - Coverage ratio | $-\frac{\text{sum}(\text{F1800b_r0080_c0150}, \text{F1800b_r0192_c0150}, \text{F1800b_r0222_c0150})}{\text{sum}(\text{F1800a_r0080_c0060}, \text{F1800a_r0192_c0060}, \text{F1800a_r0222_c0060})}$ | F1800a_r0080_c0060 F1800a_r0192_c0060 F1800a_r0222_c0060 F1800b_r0080_c0150 F1800b_r0192_c0150 F1800b_r0222_c0150 | X |
| Non-performing exposures: General governments - Amount | $\frac{\text{sum}(\text{F1800a_r0090_c0060}, \text{F1800a_r0193_c0060}, \text{F1800a_r0223_c0060})}{1000000000}$ | F1800a_r0090_c0060 F1800a_r0193_c0060 F1800a_r0223_c0060 | X |
| Non-performing exposures: General governments - Coverage ratio | $-\frac{\text{sum}(\text{F1800b_r0090_c0150}, \text{F1800b_r0193_c0150}, \text{F1800b_r0223_c0150})}{\text{sum}(\text{F1800a_r0090_c0060}, \text{F1800a_r0193_c0060}, \text{F1800a_r0223_c0060})}$ | F1800a_r0090_c0060 F1800a_r0193_c0060 F1800a_r0223_c0060 F1800b_r0090_c0150 F1800b_r0193_c0150 F1800b_r0223_c0150 | X |
| Non-performing exposures: Credit institutions - Amount | $\frac{\text{sum}(\text{F1800a_r0100_c0060}, \text{F1800a_r0194_c0060}, \text{F1800a_r0224_c0060})}{1000000000}$ | F1800a_r0100_c0060 F1800a_r0194_c0060 F1800a_r0224_c0060 | X |
| Non-performing exposures: Credit institutions - Coverage ratio | $-\frac{\text{sum}(\text{F1800b_r0100_c0150}, \text{F1800b_r0194_c0150}, \text{F1800b_r0224_c0150})}{\text{sum}(\text{F1800a_r0100_c0060}, \text{F1800a_r0194_c0060}, \text{F1800a_r0224_c0060})}$ | F1800a_r0100_c0060 F1800a_r0194_c0060 F1800a_r0224_c0060 F1800b_r0100_c0150 F1800b_r0194_c0150 F1800b_r0224_c0150 | X |
| Non-performing exposures: Other financial corporations - Amount | $\frac{\text{sum}(\text{F1800a_r0110_c0060}, \text{F1800a_r0195_c0060}, \text{F1800a_r0225_c0060})}{1000000000}$ | F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060 | X |
| Non-performing exposures: Other financial corporations - Coverage ratio | $-\frac{\text{sum}(\text{F1800b_r0110_c0150}, \text{F1800b_r0195_c0150}, \text{F1800b_r0225_c0150})}{\text{sum}(\text{F1800a_r0110_c0060}, \text{F1800a_r0195_c0060}, \text{F1800a_r0225_c0060})}$ | F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060 F1800b_r0110_c0150 F1800b_r0195_c0150 F1800b_r0225_c0150 | X |
| Non-performing exposures: Non-financial corporations - Amount | $\frac{\text{sum}(\text{F1800a_r0120_c0060}, \text{F1800a_r0196_c0060}, \text{F1800a_r0226_c0060})}{1000000000}$ | F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060 | X |
| Non-performing exposures: Non-financial corporations - Coverage ratio | $-\frac{\text{sum}(\text{F1800b_r0120_c0150}, \text{F1800b_r0196_c0150}, \text{F1800b_r0226_c0150})}{\text{sum}(\text{F1800a_r0120_c0060}, \text{F1800a_r0196_c0060}, \text{F1800a_r0226_c0060})}$ | F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060 F1800b_r0120_c0150 F1800b_r0196_c0150 F1800b_r0226_c0150 | X |
| Non-performing exposures: Households - Amount | $\frac{\text{sum}(\text{F1800a_r0150_c0060}, \text{F1800a_r0197_c0060}, \text{F1800a_r0227_c0060})}{1000000000}$ | F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060 | X |
| Non-performing exposures: Households - Coverage ratio | $-\frac{\text{sum}(\text{F1800b_r0150_c0150}, \text{F1800b_r0197_c0150}, \text{F1800b_r0227_c0150})}{\text{sum}(\text{F1800a_r0150_c0060}, \text{F1800a_r0197_c0060}, \text{F1800a_r0227_c0060})}$ | F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060 F1800b_r0150_c0150 F1800b_r0197_c0150 F1800b_r0227_c0150 | X |
| Non-performing exposures: Debt securities - Amount | $\frac{\text{sum}(\text{F1800a_r0010_c0060}, \text{F1800a_r0181_c0060}, \text{F1800a_r0211_c0060})}{1000000000}$ | F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060 | X |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|--|--|-------------------|
| Non-performing exposures: Debt securities - Coverage ratio | $-\text{sum}(\text{F1800b_r0010_c0150}, \text{F1800b_r0181_c0150}, \text{F1800b_r0211_c0150}) / \text{sum}(\text{F1800a_r0010_c0060}, \text{F1800a_r0181_c0060}, \text{F1800a_r0211_c0060})$ | F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060 F1800b_r0010_c0150 F1800b_r0181_c0150 F1800b_r0211_c0150 | X |
| Non-Performing exposures: Other - Amount | $\text{F1800a_r0335_c0060} / 1000000000$ | F1800a_r0335_c0060 | X |
| Non-Performing exposures: Other - Coverage ratio | $-\text{F1800b_r0335_c0150} / \text{F1800a_r0335_c0060}$ | F1800a_r0335_c0060 F1800b_r0335_c0150 | X |
| Non-performing exposures: Off-balance sheet exposures - Amount | $\text{F1800e_r0550_c0060} / 1000000000$ | F1800e_r0550_c0060 | X |
| Non-performing exposures: Off-balance sheet exposures - Coverage ratio | $\text{F1800b_r0550_c0150} / \text{F1800e_r0550_c0060}$ | F1800b_r0550_c0150 F1800e_r0550_c0060 | X |
| Non-performing exposures: Total - Amount | $\text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0201_c0060}, \text{F1800a_r0231_c0060}, \text{F1800a_r0335_c0060}, \text{F1800e_r0550_c0060}) / 1000000000$ | F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060 | X |
| Non-performing exposures: Total - Coverage ratio | $-\text{sum}(\text{F1800b_r0180_c0150}, \text{F1800b_r0201_c0150}, \text{F1800b_r0231_c0150}, \text{F1800b_r0335_c0150}, \text{F1800b_r0550_c0150}) / \text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0201_c0060}, \text{F1800a_r0231_c0060}, \text{F1800a_r0335_c0060}, \text{F1800e_r0550_c0060})$ | F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060 | X |
| T04.02.1/2/3 Non performing loans and advances | | | |
| Loans and advances (including cb) | $\text{sum}(\text{F1800a_r0005_c0010}, \text{F1800a_r0070_c0010}, \text{F1800a_r0191_c0010}, \text{F1800a_r0221_c0010}) / 1000000000$ | F1800a_r0005_c0010 F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 | |
| Loans and advances (including cb) - adapted | $\text{sum}(\text{F1800a_r0180_c0010}, \text{F1800a_r0191_c0010}, \text{F1800a_r0221_c0010}, \text{F1800a_r0010_c0010}) / 1000000000$ | F1800a_r0010_c0010 F1800a_r0180_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 | X |
| Non-performing loans and advances (including cb) | $\text{sum}(\text{F1800a_r0005_c0060}, \text{F1800a_r0070_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060}) / 1000000000$ | F1800a_r0005_c0060 F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 | |
| Non-performing loans and advances (including cb) - adapted | $\text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060}, \text{F1800a_r0010_c0060}) / 1000000000$ | F1800a_r0010_c0060 F1800a_r0180_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 | X |
| Non-performing loans ratio (including cb) | $\text{sum}(\text{F1800a_r0005_c0060}, \text{F1800a_r0070_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060}) / \text{sum}(\text{F1800a_r0005_c0010}, \text{F1800a_r0070_c0010}, \text{F1800a_r0191_c0010}, \text{F1800a_r0221_c0010})$ | F1800a_r0005_c0010 F1800a_r0005_c0060 F1800a_r0070_c0010 F1800a_r0070_c0060 F1800a_r0191_c0010 F1800a_r0191_c0060 F1800a_r0221_c0010 F1800a_r0221_c0060 | |
| Non-performing loans ratio (including cb) - adapted | $\text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060}, \text{F1800a_r0010_c0060}) / \text{sum}(\text{F1800a_r0180_c0010}, \text{F1800a_r0191_c0010}, \text{F1800a_r0221_c0010}, \text{F1800a_r0010_c0010})$ | F1800a_r0010_c0010 F1800a_r0010_c0060 F1800a_r0180_c0010 F1800a_r0180_c0060 F1800a_r0191_c0010 F1800a_r0191_c0060 F1800a_r0221_c0010 F1800a_r0221_c0060 | X |
| Loans and advances (excluding cb) | $\text{sum}(\text{F1800a_r0070_c0010}, \text{F1800a_r0191_c0010}, \text{F1800a_r0221_c0010}) / 1000000000$ | F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 | X |
| Non-performing loans and advances (excluding cb) | $\text{sum}(\text{F1800a_r0070_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060}) / 1000000000$ | F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 | X |
| Non-performing loans ratio (excluding cb) | $\text{sum}(\text{F1800a_r0070_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060}) / \text{sum}(\text{F1800a_r0070_c0010}, \text{F1800a_r0191_c0010}, \text{F1800a_r0221_c0010})$ | F1800a_r0070_c0010 F1800a_r0070_c0060 F1800a_r0191_c0010 F1800a_r0191_c0060 F1800a_r0221_c0010 F1800a_r0221_c0060 | X |
| T04.03.1 Forbearance by instrument and counterparty | | | |
| Performing forbore exposures: Cash balances at central banks and other demand deposits - Amount | $\text{sum}(\text{F1900a_r0005_c0020}) / 1000000000$ | F1900a_r0005_c0020 | |
| Performing forbore exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $-\text{sum}(\text{F1900b_r0005_c0130}) / \text{sum}(\text{F1900a_r0005_c0020})$ | F1900a_r0005_c0020 F1900b_r0005_c0130 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|--|--|-------------------|
| Performing forborne exposures: Loans and advances - Amount | sum(F1900a_r0070_c0020, F1900a_r0191_c0020, F1900a_r0221_c0020) / 1000000000 | F1900a_r0070_c0020 F1900a_r0191_c0020 F1900a_r0221_c0020 | |
| Performing forborne exposures: Loans and advances - Coverage ratio | -sum(F1900b_r0070_c0130, F1900b_r0191_c0130) / SUM(F1900a_r0070_c0020, F1900a_r0191_c0020, F1900a_r0221_c0020) | F1900a_r0070_c0020 F1900a_r0191_c0020 F1900a_r0221_c0020 F1900b_r0070_c0130 F1900b_r0191_c0130 | |
| Performing forborne exposures: Central banks - Amount | sum(F1900a_r0080_c0020, F1900a_r0192_c0020, F1900a_r0222_c0020) / 1000000000 | F1900a_r0080_c0020 F1900a_r0192_c0020 F1900a_r0222_c0020 | |
| Performing forborne exposures: Central banks - Coverage ratio | -sum(F1900b_r0080_c0130, F1900b_r0192_c0130) / sum(F1900a_r0080_c0020, F1900a_r0192_c0020, F1900a_r0222_c0020) | F1900a_r0080_c0020 F1900a_r0192_c0020 F1900a_r0222_c0020 F1900b_r0080_c0130 F1900b_r0192_c0130 | |
| Performing forborne exposures: General governments - Amount | sum(F1900a_r0090_c0020, F1900a_r0193_c0020, F1900a_r0223_c0020) / 1000000000 | F1900a_r0090_c0020 F1900a_r0193_c0020 F1900a_r0223_c0020 | |
| Performing forborne exposures: General governments - Coverage ratio | -sum(F1900b_r0090_c0130, F1900b_r0193_c0130) / sum(F1900a_r0090_c0020, F1900a_r0193_c0020, F1900a_r0223_c0020) | F1900a_r0090_c0020 F1900a_r0193_c0020 F1900a_r0223_c0020 F1900b_r0090_c0130 F1900b_r0193_c0130 | |
| Performing forborne exposures: Credit institutions - Amount | sum(F1900a_r0100_c0020, F1900a_r0194_c0020, F1900a_r0224_c0020) / 1000000000 | F1900a_r0100_c0020 F1900a_r0194_c0020 F1900a_r0224_c0020 | |
| Performing forborne exposures: Credit institutions - Coverage ratio | -sum(F1900b_r0100_c0130, F1900b_r0194_c0130) / sum(F1900a_r0100_c0020, F1900a_r0194_c0020, F1900a_r0224_c0020) | F1900a_r0100_c0020 F1900a_r0194_c0020 F1900a_r0224_c0020 F1900b_r0100_c0130 F1900b_r0194_c0130 | |
| Performing forborne exposures: Other financial corporations - Amount | sum(F1900a_r0110_c0020, F1900a_r0195_c0020, F1900a_r0225_c0020) / 1000000000 | F1900a_r0110_c0020 F1900a_r0195_c0020 F1900a_r0225_c0020 | |
| Performing forborne exposures: Other financial corporations - Coverage ratio | -sum(F1900b_r0110_c0130, F1900b_r0195_c0130) / sum(F1900a_r0110_c0020, F1900a_r0195_c0020, F1900a_r0225_c0020) | F1900a_r0110_c0020 F1900a_r0195_c0020 F1900a_r0225_c0020 F1900b_r0110_c0130 F1900b_r0195_c0130 | |
| Performing forborne exposures: Non-financial corporations - Amount | sum(F1900a_r0120_c0020, F1900a_r0196_c0020, F1900a_r0226_c0020) / 1000000000 | F1900a_r0120_c0020 F1900a_r0196_c0020 F1900a_r0226_c0020 | |
| Performing forborne exposures: Non-financial corporations - Coverage ratio | -sum(F1900b_r0120_c0130, F1900b_r0196_c0130) / sum(F1900a_r0120_c0020, F1900a_r0196_c0020, F1900a_r0226_c0020) | F1900a_r0120_c0020 F1900a_r0196_c0020 F1900a_r0226_c0020 F1900b_r0120_c0130 F1900b_r0196_c0130 | |
| Performing forborne exposures: Households - Amount | sum(F1900a_r0150_c0020, F1900a_r0197_c0020, F1900a_r0227_c0020) / 1000000000 | F1900a_r0150_c0020 F1900a_r0197_c0020 F1900a_r0227_c0020 | |
| Performing forborne exposures: Households - Coverage ratio | -sum(F1900b_r0150_c0130, F1900b_r0197_c0130) / sum(F1900a_r0150_c0020, F1900a_r0197_c0020, F1900a_r0227_c0020) | F1900a_r0150_c0020 F1900a_r0197_c0020 F1900a_r0227_c0020 F1900b_r0150_c0130 F1900b_r0197_c0130 | |
| Performing forborne exposures: Debt securities - Amount | sum(F1900a_r0010_c0020, F1900a_r0181_c0020, F1900a_r0211_c0020) / 1000000000 | F1900a_r0010_c0020 F1900a_r0181_c0020 F1900a_r0211_c0020 | |
| Performing forborne exposures: Debt securities - Coverage Ratio | -sum(F1900b_r0010_c0130, F1900b_r0181_c0130) / sum(F1900a_r0010_c0020, F1900a_r0181_c0020, F1900a_r0211_c0020) | F1900a_r0010_c0020 F1900a_r0181_c0020 F1900a_r0211_c0020 F1900b_r0010_c0130 F1900b_r0181_c0130 | |
| Performing forborne exposures: Other - Amount | F1900a_r0335_c0020 / 1000000000 | F1900a_r0335_c0020 | |
| Performing forborne exposures: Other - Coverage Ratio | -F1900b_r0335_c0130 / F1900a_r0335_c0020 | F1900a_r0335_c0020 F1900b_r0335_c0130 | |
| Performing forborne exposures: Off-balance sheet exposures - Amount | F1900d_r0340_c0020 / 1000000000 | F1900d_r0340_c0020 | |
| Performing forborne exposures: Off-balance sheet exposures - Coverage ratio | F1900b_r0340_c0130 / F1900d_r0340_c0020 | F1900b_r0340_c0130 F1900d_r0340_c0020 | |
| Performing forborne exposures: Total - Amount | sum(F1900a_r0180_c0020, F1900a_r0201_c0020, F1900a_r0231_c0020, F1900a_r0335_c0020, F1900d_r0340_c0020) / 1000000000 | F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|--|-------------------|
| Performing forborne exposures: Total - Coverage ratio | $-\frac{\text{sum}(\text{F1900b_r0180_c0130}, \text{F1900b_r0201_c0130}, \text{F1900b_r0335_c0130}, \text{F1900b_r0340_c0130})}{\text{sum}(\text{F1900a_r0180_c0020}, \text{F1900a_r0201_c0020}, \text{F1900a_r0231_c0020}, \text{F1900a_r0335_c0020}, \text{F1900d_r0340_c0020})}$ | F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020 | |
| Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Amount | $\text{sum}(\text{F1900a_r0005_c0060}) / 1000000000$ | F1900a_r0005_c0060 | |
| Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $-\frac{\text{sum}(\text{F1900b_r0005_c0140})}{\text{sum}(\text{F1900a_r0005_c0060})}$ | F1900a_r0005_c0060 F1900b_r0005_c0140 | |
| Non-performing forborne exposures: Loans and advances - Amount | $\text{sum}(\text{F1900a_r0070_c0060}, \text{F1900a_r0191_c0060}, \text{F1900a_r0221_c0060}) / 1000000000$ | F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060 | |
| Non-performing forborne exposures: Loans and advances - Coverage ratio | $-\frac{\text{sum}(\text{F1900b_r0070_c0140}, \text{F1900b_r0191_c0140}, \text{F1900b_r0221_c0140})}{\text{sum}(\text{F1900a_r0070_c0060}, \text{F1900a_r0191_c0060}, \text{F1900a_r0221_c0060})}$ | F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060 F1900b_r0070_c0140 F1900b_r0191_c0140 F1900b_r0221_c0140 | |
| Non-performing forborne exposures: Central banks - Amount | $\text{sum}(\text{F1900a_r0080_c0060}, \text{F1900a_r0192_c0060}, \text{F1900a_r0222_c0060}) / 1000000000$ | F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060 | |
| Non-performing forborne exposures: Central banks - Coverage ratio | $-\frac{\text{sum}(\text{F1900b_r0080_c0140}, \text{F1900b_r0192_c0140}, \text{F1900b_r0222_c0140})}{\text{sum}(\text{F1900a_r0080_c0060}, \text{F1900a_r0192_c0060}, \text{F1900a_r0222_c0060})}$ | F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060 F1900b_r0080_c0140 F1900b_r0192_c0140 F1900b_r0222_c0140 | |
| Non-performing forborne exposures: General governments - Amount | $\text{sum}(\text{F1900a_r0090_c0060}, \text{F1900a_r0193_c0060}, \text{F1900a_r0223_c0060}) / 1000000000$ | F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060 | |
| Non-performing forborne exposures: General governments - Coverage ratio | $-\frac{\text{sum}(\text{F1900b_r0090_c0140}, \text{F1900b_r0193_c0140}, \text{F1900b_r0223_c0140})}{\text{sum}(\text{F1900a_r0090_c0060}, \text{F1900a_r0193_c0060}, \text{F1900a_r0223_c0060})}$ | F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060 F1900b_r0090_c0140 F1900b_r0193_c0140 F1900b_r0223_c0140 | |
| Non-performing forborne exposures: Credit institutions - Amount | $\text{sum}(\text{F1900a_r0100_c0060}, \text{F1900a_r0194_c0060}, \text{F1900a_r0224_c0060}) / 1000000000$ | F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060 | |
| Non-performing forborne exposures: Credit institutions - Coverage ratio | $-\frac{\text{sum}(\text{F1900b_r0100_c0140}, \text{F1900b_r0194_c0140}, \text{F1900b_r0224_c0140})}{\text{sum}(\text{F1900a_r0100_c0060}, \text{F1900a_r0194_c0060}, \text{F1900a_r0224_c0060})}$ | F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060 F1900b_r0100_c0140 F1900b_r0194_c0140 F1900b_r0224_c0140 | |
| Non-performing forborne exposures: Other financial corporations - Amount | $\text{sum}(\text{F1900a_r0110_c0060}, \text{F1900a_r0195_c0060}, \text{F1900a_r0225_c0060}) / 1000000000$ | F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060 | |
| Non-performing forborne exposures: Other financial corporations - Coverage ratio | $-\frac{\text{sum}(\text{F1900b_r0110_c0140}, \text{F1900b_r0195_c0140}, \text{F1900b_r0225_c0140})}{\text{sum}(\text{F1900a_r0110_c0060}, \text{F1900a_r0195_c0060}, \text{F1900a_r0225_c0060})}$ | F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060 F1900b_r0110_c0140 F1900b_r0195_c0140 F1900b_r0225_c0140 | |
| Non-performing forborne exposures: Non-financial corporations - Amount | $\text{sum}(\text{F1900a_r0120_c0060}, \text{F1900a_r0196_c0060}, \text{F1900a_r0226_c0060}) / 1000000000$ | F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060 | |
| Non-performing forborne exposures: Non-financial corporations - Coverage ratio | $-\frac{\text{sum}(\text{F1900b_r0120_c0140}, \text{F1900b_r0196_c0140}, \text{F1900b_r0226_c0140})}{\text{sum}(\text{F1900a_r0120_c0060}, \text{F1900a_r0196_c0060}, \text{F1900a_r0226_c0060})}$ | F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060 F1900b_r0120_c0140 F1900b_r0196_c0140 F1900b_r0226_c0140 | |
| Non-performing forborne exposures: Households - Amount | $\text{sum}(\text{F1900a_r0150_c0060}, \text{F1900a_r0197_c0060}, \text{F1900a_r0227_c0060}) / 1000000000$ | F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060 | |
| Non-performing forborne exposures: Households - Coverage ratio | $-\frac{\text{sum}(\text{F1900b_r0150_c0140}, \text{F1900b_r0197_c0140}, \text{F1900b_r0227_c0140})}{\text{sum}(\text{F1900a_r0150_c0060}, \text{F1900a_r0197_c0060}, \text{F1900a_r0227_c0060})}$ | F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060 F1900b_r0150_c0140 F1900b_r0197_c0140 F1900b_r0227_c0140 | |
| Non-Performing forborne exposures: Debt securities - Amount | $\text{sum}(\text{F1900a_r0010_c0060}, \text{F1900a_r0181_c0060}, \text{F1900a_r0211_c0060}) / 1000000000$ | F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| Non-Performing forborne exposures: Debt securities - Coverage Ratio | $-\text{sum}(\text{F1900b_r0010_c0140}, \text{F1900b_r0181_c0140}, \text{F1900b_r0211_c0140}) / \text{sum}(\text{F1900a_r0010_c0060}, \text{F1900a_r0181_c0060}, \text{F1900a_r0211_c0060})$ | F1900b_r0010_c0140 F1900b_r0181_c0140 F1900b_r0211_c0140 F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060 | |
| Non-performing forborne exposures: Other - Coverage Ratio | $\text{F1900a_r0335_c0060} / 1000000000$ | F1900a_r0335_c0060 | |
| Non-performing forborne exposures: Other - Coverage Ratio | $-\text{F1900b_r0335_c0140} / \text{F1900a_r0335_c0060}$ | F1900a_r0335_c0060 | |
| Non-performing forborne exposures: Off-balance sheet exposures - Amount | $\text{F1900d_r0340_c0060} / 1000000000$ | F1900d_r0340_c0060 | |
| Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio | $\text{F1900b_r0340_c0140} / \text{F1900d_r0340_c0060}$ | F1900b_r0340_c0140 F1900d_r0340_c0060 | |
| Non-performing forborne exposures: Total - Amount | $\text{sum}(\text{F1900a_r0180_c0060}, \text{F1900a_r0201_c0060}, \text{F1900a_r0231_c0060}, \text{F1900a_r0335_c0060}, \text{F1900d_r0340_c0060}) / 1000000000$ | F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900d_r0340_c0060 | |
| Non-performing forborne exposures: Total - Coverage ratio | $-\text{sum}(\text{F1900b_r0180_c0140}, \text{F1900b_r0201_c0140}, \text{F1900b_r0231_c0140}, \text{F1900b_r0335_c0140}, -\text{F1900b_r0340_c0140}) / \text{sum}(\text{F1900a_r0180_c0060}, \text{F1900a_r0201_c0060}, \text{F1900a_r0231_c0060}, \text{F1900a_r0335_c0060}, \text{F1900d_r0340_c0060})$ | F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900b_r0180_c0140 F1900b_r0201_c0140 F1900b_r0231_c0140 F1900b_r0335_c0140 F1900b_r0340_c0140 F1900d_r0340_c0060 | |
| T04.03.2/3 Non-performing exposures and forbearance | | | |
| Total exposures: Performing - Amount | $\text{sum}(\text{F1800a_r0180_c0020}, \text{F1800a_r0201_c0020}, \text{F1800a_r0231_c0020}, \text{F1800a_r0335_c0020}, \text{F1800e_r0550_c0020}) / 1000000000$ | F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800e_r0550_c0020 | |
| Total exposures: Performing - Coverage ratio | $-\text{sum}(\text{F1800b_r0180_c0140}, \text{F1800b_r0201_c0140}, \text{F1800b_r0335_c0140}, -\text{F1800b_r0550_c0140}) / \text{sum}(\text{F1800a_r0180_c0020}, \text{F1800a_r0201_c0020}, \text{F1800a_r0231_c0020}, \text{F1800a_r0335_c0020}, \text{F1800e_r0550_c0020})$ | F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800b_r0180_c0140 F1800b_r0201_c0140 F1800b_r0335_c0140 F1800b_r0550_c0140 F1800e_r0550_c0020 | |
| Total exposures: Non-performing - Amount | $\text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0201_c0060}, \text{F1800a_r0231_c0060}, \text{F1800a_r0335_c0060}, \text{F1800e_r0550_c0060}) / 1000000000$ | F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060 | |
| Total exposures: Non-performing - Coverage ratio | $-\text{sum}(\text{F1800b_r0180_c0150}, \text{F1800b_r0201_c0150}, \text{F1800b_r0231_c0150}, \text{F1800b_r0335_c0150}, -\text{F1800b_r0550_c0150}) / \text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0201_c0060}, \text{F1800a_r0231_c0060}, \text{F1800a_r0335_c0060}, \text{F1800e_r0550_c0060})$ | F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060 | |
| Forborne exposures: Performing - Amount | $\text{sum}(\text{F1900a_r0180_c0020}, \text{F1900a_r0201_c0020}, \text{F1900a_r0231_c0020}, \text{F1900a_r0335_c0020}, \text{F1900d_r0340_c0020}) / 1000000000$ | F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020 | |
| Forborne exposures: Performing - Coverage ratio | $-\text{sum}(\text{F1900b_r0180_c0130}, \text{F1900b_r0201_c0130}, \text{F1900b_r0335_c0130}, -\text{F1900b_r0340_c0130}) / \text{sum}(\text{F1900a_r0180_c0020}, \text{F1900a_r0201_c0020}, \text{F1900a_r0231_c0020}, \text{F1900a_r0335_c0020}, \text{F1900d_r0340_c0020})$ | F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020 | |
| Forborne exposures: Non-performing - Amount | $\text{sum}(\text{F1900a_r0180_c0060}, \text{F1900a_r0201_c0060}, \text{F1900a_r0231_c0060}, \text{F1900a_r0335_c0060}, \text{F1900d_r0340_c0060}) / 1000000000$ | F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900d_r0340_c0060 | |

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

| Variable | Formula | ITS data points | LSI ¹⁾ | |
|------------------------------|--|---|-------------------|--|
| Level 3 - Loans and advances | sum(F1400_r0050_c0030, F1400_r0055_c0030, F1400_r0059_c0030, F1400_r0090_c0030, F1400_r0104_c0030, F1400_r0124_c0030, F1400_r0128_c0030) / 1000000000 | F1400_r0050_c0030 F1400_r0055_c0030 F1400_r0059_c0030 F1400_r0090_c0030 F1400_r0104_c0030 F1400_r0124_c0030 F1400_r0128_c0030 | | |
| Level 1 - Total | sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / 1000000000 | F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010 | | |
| Level 2 - Total | sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / 1000000000 | F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020 | | |
| Level 3 - Total | sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / 1000000000 | F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030 | | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|---|-------------------|
| Level 1 - as a share of total assets | sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010 | |
| Level 2 - as a share of total assets | sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020 | |
| Level 3 - as a share of total assets | sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030 | |
| T04.04.2/3 Fair value hierarchy | | | |
| Total assets | F0101_r0380_c0010 / 1000000000 | F0101_r0380_c0010 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|------------------|---|---|-------------------|
| Level 1 - Amount | sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / 1000000000 | F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010 | |
| Level 1 - Ratio | sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010 | |
| Level 2 - Amount | sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / 1000000000 | F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|------------------|---|---|-------------------|
| Level 2 - Ratio | sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020 | |
| Level 3 - Amount | sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / 1000000000 | F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030 | |
| Level 3 - Ratio | sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / F0101_r0380_c0010 | F0101_r0380_c0010 F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| T04.05.1/2/3 Loans and advances subject to impairment review | | | |
| Loans and advances subject to impairment review | sum(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900) / 1000000000 | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800a_r0070_c0121 F1800a_r0191_c0121 F1800a_r0070_c0900 F1800a_r0191_c0900 | |
| Stage 1 loans and advances | sum(F1800a_r0070_c0056, F1800a_r0191_c0056) / 1000000000 | F1800a_r0070_c0056 F1800a_r0191_c0056 | |
| Stage 1 as a share of total loans and advances | sum(F1800a_r0070_c0056, F1800a_r0191_c0056) / sum(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900) | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800a_r0070_c0121 F1800a_r0191_c0121 F1800a_r0070_c0900 F1800a_r0191_c0900 | |
| Stage 1 coverage ratio | -sum(F1800b_r0070_c0141, F1800b_r0191_c0141) / sum(F1800a_r0070_c0056, F1800a_r0191_c0056) | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800b_r0070_c0141 F1800b_r0191_c0141 | |
| Stage 2 loans and advances | sum(F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0109, F1800a_r0191_c0109) / 1000000000 | F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0109 F1800a_r0191_c0109 | |
| Stage 2 as a share of total loans and advances | sum(F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0109, F1800a_r0191_c0109) / sum(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900) | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800a_r0070_c0121 F1800a_r0191_c0121 F1800a_r0070_c0900 F1800a_r0191_c0900 | |
| Stage 2 coverage ratio | - sum(F1800b_r0070_c0142, F1800b_r0191_c0142, F1800b_r0070_c0950, F1800b_r0191_c0950) / sum(F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0109, F1800a_r0191_c0109) | F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800b_r0070_c0142 F1800b_r0191_c0142 F1800b_r0070_c0950 F1800b_r0191_c0950 | |
| Stage 3 loans and advances | sum(F1800a_r0070_c0121, F1800a_r0191_c0121) / 1000000000 | F1800a_r0070_c0121 F1800a_r0191_c0121 | |
| Stage 3 as a share of total loans and advances | sum(F1800a_r0070_c0121, F1800a_r0191_c0121) / sum(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900) | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800a_r0070_c0121 F1800a_r0191_c0121 F1800a_r0070_c0900 F1800a_r0191_c0900 | |
| Stage 3 coverage ratio | - sum(F1800b_r0070_c0951, F1800b_r0191_c0951) / sum(F1800a_r0070_c0121, F1800a_r0191_c0121) | F1800a_r0070_c0121 F1800a_r0191_c0121 F1800b_r0070_c0951 F1800b_r0191_c0951 | |
| Purchased or originated credit-impaired loans and advances | sum(F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0900, F1800a_r0191_c0900) | F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0900 F1800a_r0191_c0900 | |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|--|---|--|-------------------|
| Purchased or originated credit-impaired as a share of total loans and advances | $\frac{\text{sum}(F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0900, F1800a_r0191_c0900) / \text{sum}(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900)}{\text{sum}(F1800b_r0070_c0143, F1800b_r0191_c0143, F1800b_r0070_c0952, F1800b_r0191_c0952) / \text{sum}(F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0900, F1800a_r0191_c0900)}$ | F1800a_r0070_c0056 F1800a_r0191_c0056 F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800a_r0070_c0121 F1800a_r0191_c0121 F1800a_r0070_c0900 F1800a_r0191_c0900 | |
| Purchased or originated credit-impaired coverage ratio | $\frac{\text{sum}(F1800b_r0070_c0143, F1800b_r0191_c0143, F1800b_r0070_c0952, F1800b_r0191_c0952) / \text{sum}(F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0900, F1800a_r0191_c0900)}{\text{sum}(F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0900, F1800a_r0191_c0900)}$ | F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0900 F1800a_r0191_c0900 F1800b_r0070_c0143 F1800b_r0191_c0143 F1800b_r0070_c0952 F1800b_r0191_c0952 | |

5. Funding

T05.01.1/2/3 Loan-to-deposit ratio

| | | | |
|--|---|--|---|
| Total loans and advances to non-financial corporations and households | $\frac{\text{sum}(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010, F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / 1000000000}{\text{sum}(F1800a_0120_0010, F1800a_0150_0010, F1800a_0196_0010, F1800a_0197_0010, F1800a_0226_0010, F1800a_0227_0010, F1800b_0120_0130, F1800b_0150_0130, F1800b_0196_0130, F1800b_0197_0130, F1800b_0226_0130, F1800b_0227_0130) / 1000000000}$ | F0401_r0170_c0010 F0401_r0180_c0010 F04021_r0160_c0010 F04021_r0170_c0010 F04022_r0170_c0010 F04022_r0180_c0010 F04031_r0160_c0010 F04031_r0170_c0010 F04041_r0120_c0010 F04041_r0130_c0010 F0406_r0170_c0010 F0406_r0180_c0010 F0407_r0170_c0010 F0407_r0180_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0120_c0050 F0409_r0130_c0050 F0410_r0170_c0010 F0410_r0180_c0010 | |
| Total loans and advances to non-financial corporations and households (excluding held for trading) - adapted | $\frac{\text{sum}(F1800a_0120_0010, F1800a_0150_0010, F1800a_0196_0010, F1800a_0197_0010, F1800a_0226_0010, F1800a_0227_0010, F1800b_0120_0130, F1800b_0150_0130, F1800b_0196_0130, F1800b_0197_0130, F1800b_0226_0130, F1800b_0227_0130) / 1000000000}{\text{sum}(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035, F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000}$ | F1800a_0120_0010 F1800a_0150_0010 F1800a_0196_0010 F1800a_0197_0010 F1800a_0226_0010 F1800a_0227_0010 F1800b_0120_0130 F1800b_0150_0130 F1800b_0196_0130 F1800b_0197_0130 F1800b_0226_0130 F1800b_0227_0130 | X |
| Total deposits from non-financial corporations and households | $\frac{\text{sum}(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035, F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000}{\text{sum}(F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0035, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0035) / 1000000000}$ | F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035 | |
| Total deposits from non-financial corporations and households (excluding held for trading) - adapted | $\frac{\text{sum}(F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0035, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0035) / 1000000000}{\text{sum}(F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0035, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0035) / 1000000000}$ | F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0035 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0035 | X |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| Loan-to-deposit ratio | sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010, F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035, F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) | F0401_r0170_c0010 F0401_r0180_c0010 F04021_r0160_c0010 F04021_r0170_c0010 F04022_r0170_c0010 F04022_r0180_c0010 F04031_r0160_c0010 F04031_r0170_c0010 F04041_r0120_c0010 F04041_r0130_c0010 F0406_r0170_c0010 F0406_r0180_c0010 F0407_r0170_c0010 F0407_r0180_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0120_c0050 F0409_r0130_c0050 F0410_r0170_c0010 F0410_r0180_c0010 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035 | |
| Loan-to-deposit ratio (excluding held for trading) - adapted | sum(F1800a_0120_0010, F1800a_0150_0010, F1800a_0196_0010, F1800a_0197_0010, F1800a_0226_0010, F1800a_0227_0010, F1800b_0120_0130, F1800b_0150_0130, F1800b_0196_0130, F1800b_0197_0130, F1800b_0226_0130, F1800b_0227_0130) / sum(F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0035, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0035) | F1800a_0120_0010 F1800a_0150_0010 F1800a_0196_0010 F1800a_0197_0010 F1800a_0226_0010 F1800a_0227_0010 F1800b_0120_0130 F1800b_0150_0130 F1800b_0196_0130 F1800b_0197_0130 F1800b_0226_0130 F1800b_0227_0130 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0035 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0035 | X |
| T05.02.1/2/3 Deposits to total funding ratio | | | |
| Deposits from credit institutions & other financial corporations to total funding ⁸⁾ | sum(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035, F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035) / sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035) | F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035 F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035 | X |

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| Deposits from non-financial corporations to total funding ⁸⁾ | sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035)/sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035) | F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035 | X |
| Deposits from households to total funding ⁸⁾ | sum(F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035)/sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035) | F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035 | X |
| T05.03.1/2/3 Net stable funding ratio | | | |
| Required stable funding | C8400a_r0010_c0020 / 1000000000 | C8400a_r0010_c0020 | X |
| Available stable funding | C8400a_r0120_c0030 / 1000000000 | C8400a_r0120_c0030 | X |
| Net stable funding ratio | C8400a_r0120_c0030 / C8400a_r0010_c0020 | C8400a_r0010_c0020 C8400a_r0120_c0030 | X |
| 6. Liquidity | | | |
| T06.01.1/2/3 Liquidity coverage ratio | | | |
| Numerator: Liquidity Buffer | C7600a_r0010_c0010 / 1000000000 | C7600a_r0010_c0010 | X |
| Level 1 assets: unadjusted | sum(C7600a_r0040_c0010, C7600a_r0100_c0010) / 1000000000 | C7600a_r0040_c0010 C7600a_r0100_c0010 | X |
| Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows | -sum(C7600a_r0050_c0010, C7600a_r0060_c0010, C7600a_r0070_c0010, C7600a_r0080_c0010, C7600a_r0110_c0010, C7600a_r0120_c0010) / 1000000000 | C7600a_r0050_c0010 C7600a_r0060_c0010 C7600a_r0070_c0010 C7600a_r0080_c0010 C7600a_r0110_c0010 C7600a_r0120_c0010 | X |
| Level 1 assets: adjusted amount | sum(C7600a_r0091_c0010, C7600a_r0131_c0010) / 1000000000 | C7600a_r0091_c0010 C7600a_r0131_c0010 | X |
| Excluding EHQCB | C7600a_r0091_c0010 / 1000000000 | C7600a_r0091_c0010 | X |
| EHQCB | C7600a_r0131_c0010 / 1000000000 | C7600a_r0131_c0010 | X |
| Level 2 assets: unadjusted | sum(C7600a_r0160_c0010, C7600a_r0220_c0010) / 1000000000 | C7600a_r0160_c0010 C7600a_r0220_c0010 | X |
| Level 2 asset collaterals adjustments for 30 days outflows and inflows | -sum(C7600a_r0170_c0010, C7600a_r0180_c0010, C7600a_r0230_c0010, C7600a_r0240_c0010) / 1000000000 | C7600a_r0170_c0010 C7600a_r0180_c0010 C7600a_r0230_c0010 C7600a_r0240_c0010 | X |
| Level 2 assets: adjusted amount | sum(C7600a_r0191_c0010, C7600a_r0251_c0010) / 1000000000 | C7600a_r0191_c0010 C7600a_r0251_c0010 | X |
| Level 2A | C7600a_r0191_c0010 / 1000000000 | C7600a_r0191_c0010 | X |
| Level 2B | C7600a_r0251_c0010 / 1000000000 | C7600a_r0251_c0010 | X |
| Excess liquidity asset amount | C7600a_r0280_c0010 / 1000000000 | C7600a_r0280_c0010 | X |
| Denominator: Net liquidity outflow | C7600a_r0020_c0010 / 1000000000 | C7600a_r0020_c0010 | X |
| Total outflows | C7600a_r0300_c0010 / 1000000000 | C7600a_r0300_c0010 | X |
| Reduction for inflows | sum(C7600a_r0340_c0010, C7600a_r0350_c0010, C7600a_r0360_c0010) / 1000000000 | C7600a_r0340_c0010 C7600a_r0350_c0010 C7600a_r0360_c0010 | X |
| Liquidity coverage ratio | C7600a_r0010_c0010 / C7600a_r0020_c0010 | C7600a_r0010_c0010 C7600a_r0020_c0010 | X |

⁸⁾ Some of the referenced datapoints are not reported in the FINREP Data Point framework but are nevertheless available for the computation as data points with the same identity can be sourced from other areas of the reporting framework

| Variable | Formula | ITS data points | LSI ¹⁾ |
|---|---|--|-------------------|
| T06.02.1/2/3 Liquidity coverage ratio band | | | |
| Liquidity coverage ratio | $C7600a_r0010_c0010 / C7600a_r0020_c0010$ | C7600a_r0010_c0010 C7600a_r0020_c0010 | |

Note: XX refers to the country