

**Definitions of the ITS data points presented in Supervisory Banking Statistics,
fourth quarter 2019**
EBA Reporting framework 2.8 (Applicable from Q4 2018 onwards)

Variable	Formula	ITS data points
1. General statistics		
T01.02 Concentration of total assets		
Total assets	F0101_r380_c010	F0101_r380_c010
2. Balance sheet composition and profitability		
T02.01.1/2/3 Profit and loss figures		
Net interest income	$\text{sum}(F0200_r010_c010, -F0200_r090_c010) / 1000000$	F0200_r010_c010 F0200_r090_c010
Net fee and commission income	$\text{sum}(F0200_r200_c010, -F0200_r210_c010) / 1000000$	F0200_r200_c010 F0200_r210_c010
Net trading income	$\text{sum}(F0200_r280_c010, F0200_r285_c010) / 1000000$	F0200_r280_c010 F0200_r285_c010
Exchange differences, net	$F0200_r310_c010 / 1000000$	F0200_r310_c010
Net other operating income	$\text{sum}(F0200_r355_c010, -F0200_r010_c010, F0200_r090_c010, -F0200_r200_c010, F0200_r210_c010, -F0200_r280_c010, -F0200_r285_c010, -F0200_r310_c010) / 1000000$	F0200_r010_c010 F0200_r090_c010 F0200_r200_c010 F0200_r210_c010 F0200_r280_c010 F0200_r285_c010 F0200_r310_c010 F0200_r355_c010
Operating income	F0200_r355_c010 / 1000000	F0200_r355_c010
Administrative expenses and depreciation	$-\text{sum}(F0200_r360_c010, F0200_r390_c010) / 1000000$	F0200_r360_c010 F0200_r390_c010
Net income before impairment, provisions and taxes	$\text{sum}(F0200_r355_c010, -F0200_r360_c010, -F0200_r390_c010) / 1000000$	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010
Impairment and provisions	$-\text{sum}(F0200_r430_c010, F0200_r460_c010, F0200_r510_c010, F0200_r520_c010) / 1000000$	F0200_r430_c010 F0200_r460_c010 F0200_r510_c010 F0200_r520_c010
Other	$\text{sum}(F0200_r610_c010, F0200_r430_c010, F0200_r460_c010, F0200_r510_c010, F0200_r520_c010, -F0200_r355_c010, F0200_r360_c010, F0200_r390_c010) / 1000000$	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010 F0200_r430_c010 F0200_r460_c010 F0200_r510_c010 F0200_r520_c010 F0200_r610_c010
Profit and loss before tax	$\text{sum}(F0200_r610_c010, F0200_r633_c010, F0200_r650_c010) / 1000000$	F0200_r610_c010 F0200_r633_c010 F0200_r650_c010
Tax expenses or income	$-\text{sum}(F0200_r620_c010, F0200_r634_c010, F0200_r660_c010) / 1000000$	F0200_r620_c010 F0200_r634_c010 F0200_r660_c010
Net profit/loss	F0200_r670_c010 / 1000000	F0200_r670_c010
Net interest income to operating income	$\text{sum}(F0200_r010_c010, -F0200_r090_c010) / F0200_r355_c010$	F0200_r010_c010 F0200_r090_c010 F0200_r355_c010
Net fee and commission income to operating income	$\text{sum}(F0200_r200_c010, -F0200_r210_c010) / F0200_r355_c010$	F0200_r200_c010 F0200_r210_c010 F0200_r355_c010
Net trading income to operating income	$\text{sum}(F0200_r280_c010, F0200_r285_c010) / F0200_r355_c010$	F0200_r280_c010 F0200_r285_c010 F0200_r355_c010
T02.02.1/2/3 Key performance indicators		
Return on equity (RoE)	$F0200_r670_c010 / F0103_r300_c010$	F0103_r300_c010 F0200_r670_c010
Return on assets (RoA)	$F0200_r670_c010 / F0101_r380_c010$	F0101_r380_c010 F0200_r670_c010
Cost-to-income ratio (CIR)	$\text{sum}(F0200_r360_c010, F0200_r390_c010) / F0200_r355_c010$	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010
T02.03.1/2/3 Composition of assets		
Cash, cash balances at central banks, other demand	F0101_r010_c010 / 1000000000	F0101_r010_c010
Loans and advances	$\text{sum}(F0101_r090_c010, F0101_r095_c010, F0101_r099_c010, F0101_r130_c010, F0101_r144_c010, F0101_r174_c010, F0101_r178_c010, F0101_r183_c010, F0101_r233_c010, F0101_r237_c010) / 1000000000$	F0101_r090_c010 F0101_r095_c010 F0101_r099_c010 F0101_r130_c010 F0101_r144_c010 F0101_r174_c010 F0101_r178_c010 F0101_r183_c010 F0101_r233_c010 F0101_r237_c010

Variable	Formula	ITS data points
Central banks	sum(F0401_r130_c010, F04021_r120_c010, F04022_r130_c010, F04031_r120_c010, F04041_r080_c010, F0406_r130_c010, F0407_r130_c010, F0408_r130_c010, F0408_r130_c035, F0409_r080_c050, F0410_r130_c010) / 1000000000	F0401_r130_c010 F04021_r120_c010 F04022_r130_c010 F04031_r120_c010 F04041_r080_c010 F0406_r130_c010 F0407_r130_c010 F0408_r130_c010 F0408_r130_c035 F0409_r080_c050 F0410_r130_c010
General governments	sum(F0401_r140_c010, F04021_r130_c010, F04022_r140_c010, F04031_r130_c010, F04041_r090_c010, F0406_r140_c010, F0407_r140_c010, F0408_r140_c010, F0408_r140_c035, F0409_r090_c050, F0410_r140_c010) / 1000000000	F0401_r140_c010 F04021_r130_c010 F04022_r140_c010 F04031_r130_c010 F04041_r090_c010 F0406_r140_c010 F0407_r140_c010 F0408_r140_c010 F0408_r140_c035 F0409_r090_c050 F0410_r140_c010
Credit institutions	sum(F0401_r150_c010, F04021_r140_c010, F04022_r150_c010, F04031_r140_c010, F04041_r100_c010, F0406_r150_c010, F0407_r150_c010, F0408_r150_c010, F0408_r150_c035, F0409_r100_c050, F0410_r150_c010) / 1000000000	F0401_r150_c010 F04021_r140_c010 F04022_r150_c010 F04031_r140_c010 F04041_r100_c010 F0406_r150_c010 F0407_r150_c010 F0408_r150_c010 F0408_r150_c035 F0409_r100_c050 F0410_r150_c010
Other financial corporations	sum(F0401_r160_c010, F04021_r150_c010, F04022_r160_c010, F04031_r150_c010, F04041_r110_c010, F0406_r160_c010, F0407_r160_c010, F0408_r160_c010, F0408_r160_c035, F0409_r110_c050, F0410_r160_c010) / 1000000000	F0401_r160_c010 F04021_r150_c010 F04022_r160_c010 F04031_r150_c010 F04041_r110_c010 F0406_r160_c010 F0407_r160_c010 F0408_r160_c010 F0408_r160_c035 F0409_r110_c050 F0410_r160_c010
Non-financial corporations	sum(F0401_r170_c010, F04021_r160_c010, F04022_r170_c010, F04031_r160_c010, F04041_r120_c010, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0408_r170_c035, F0409_r120_c050, F0410_r170_c010) / 1000000000	F0401_r170_c010 F04021_r160_c010 F04022_r170_c010 F04031_r160_c010 F04041_r120_c010 F0406_r170_c010 F0407_r170_c010 F0408_r170_c010 F0408_r170_c035 F0409_r120_c050 F0410_r170_c010
Households	sum(F0401_r180_c010, F04021_r170_c010, F04022_r180_c010, F04031_r170_c010, F04041_r130_c010, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0408_r180_c035, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r180_c010 F04021_r170_c010 F04022_r180_c010 F04031_r170_c010 F04041_r130_c010 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0408_r180_c035 F0409_r130_c050 F0410_r180_c010
Debt securities	sum(F0101_r080_c010, F0101_r094_c010, F0101_r098_c010, F0101_r120_c010, F0101_r143_c010, F0101_r173_c010, F0101_r177_c010, F0101_r182_c010, F0101_r232_c010, F0101_r236_c010) / 1000000000	F0101_r080_c010 F0101_r094_c010 F0101_r098_c010 F0101_r120_c010 F0101_r143_c010 F0101_r173_c010 F0101_r177_c010 F0101_r182_c010 F0101_r232_c010 F0101_r236_c010

Variable	Formula	ITS data points
Equity instruments	sum(F0101_r070_c010, F0101_r093_c010, F0101_r097_c010, F0101_r110_c010, F0101_r142_c010, F0101_r172_c010, F0101_r176_c010, F0101_r235_c010, F0101_r390_c010) / 1000000000	F0101_r070_c010 F0101_r093_c010 F0101_r097_c010 F0101_r110_c010 F0101_r142_c010 F0101_r172_c010 F0101_r176_c010 F0101_r235_c010 F0101_r390_c010
Derivatives	sum(F0101_r060_c010, F0101_r092_c010, F0101_r240_c010) / 1000000000	F0101_r060_c010 F0101_r092_c010 F0101_r240_c010
Trading	sum(F0101_r060_c010, F0101_r092_c010) / 1000000000	F0101_r060_c010 F0101_r092_c010
Derivatives – hedge accounting	F0101_r240_c010 / 1000000000	F0101_r240_c010
Investments in subsidiaries, joint-ventures and associates	F0101_r260_c010 / 1000000000	F0101_r260_c010
Intangible assets and goodwill	F0101_r300_c010 / 1000000000	F0101_r300_c010
Other assets	sum(F0101_r380_c010, -F0101_r010_c010, -F0101_r090_c010, -F0101_r095_c010, -F0101_r099_c010, -F0101_r130_c010, -F0101_r144_c010, -F0101_r174_c010, -F0101_r178_c010, -F0101_r183_c010, -F0101_r233_c010, -F0101_r237_c010, -F0101_r080_c010, -F0101_r094_c010, -F0101_r098_c010, -F0101_r120_c010, -F0101_r143_c010, -F0101_r173_c010, -F0101_r177_c010, -F0101_r182_c010, -F0101_r232_c010, -F0101_r236_c010, -F0101_r070_c010, -F0101_r093_c010, -F0101_r097_c010, -F0101_r110_c010, -F0101_r142_c010, -F0101_r172_c010, -F0101_r176_c010, -F0101_r235_c010, -F0101_r390_c010, -F0101_r060_c010, -F0101_r092_c010, -F0101_r240_c010, -F0101_r260_c010, -F0101_r300_c010) / 1000000000	F0101_r010_c010 F0101_r060_c010 F0101_r070_c010 F0101_r080_c010 F0101_r090_c010 F0101_r092_c010 F0101_r093_c010 F0101_r094_c010 F0101_r095_c010 F0101_r097_c010 F0101_r098_c010 F0101_r099_c010 F0101_r110_c010 F0101_r120_c010 F0101_r130_c010 F0101_r142_c010 F0101_r143_c010 F0101_r144_c010 F0101_r172_c010 F0101_r173_c010 F0101_r174_c010 F0101_r176_c010 F0101_r177_c010 F0101_r178_c010 F0101_r182_c010 F0101_r183_c010 F0101_r232_c010 F0101_r233_c010 F0101_r235_c010 F0101_r236_c010 F0101_r237_c010 F0101_r240_c010 F0101_r260_c010 F0101_r300_c010 F0101_r380_c010 F0101_r390_c010
Total assets	F0101_r380_c010 / 1000000000	F0101_r380_c010
Share of unencumbered assets	F3201_r010_c060 / sum(F3201_r010_c010, F3201_r010_c060)	F3201_r010_c010 F3201_r010_c060
Share of encumbered assets	F3201_r010_c010 / sum(F3201_r010_c010, F3201_r010_c060)	F3201_r010_c010 F3201_r010_c060
T02.04.1/2/3 Composition of liabilities and equity		
Deposits	sum(F0801a_r050_c010, F0801a_r050_c020, F0801a_r050_c030, F0801a_r050_c034, F0801a_r050_c035) / 1000000000	F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035
Central banks	sum(F0801a_r060_c010, F0801a_r060_c020, F0801a_r060_c030, F0801a_r060_c034, F0801a_r060_c035) / 1000000000	F0801a_r060_c010 F0801a_r060_c020 F0801a_r060_c030 F0801a_r060_c034 F0801a_r060_c035
General governments	sum(F0801a_r110_c010, F0801a_r110_c020, F0801a_r110_c030, F0801a_r110_c034, F0801a_r110_c035) / 1000000000	F0801a_r110_c010 F0801a_r110_c020 F0801a_r110_c030 F0801a_r110_c034 F0801a_r110_c035
Credit institutions	sum(F0801a_r160_c010, F0801a_r160_c020, F0801a_r160_c030, F0801a_r160_c034, F0801a_r160_c035) / 1000000000	F0801a_r160_c010 F0801a_r160_c020 F0801a_r160_c030 F0801a_r160_c034 F0801a_r160_c035

Variable	Formula	ITS data points
Other financial corporations	sum(F0801a_r210_c010, F0801a_r210_c020, F0801a_r210_c030, F0801a_r210_c034, F0801a_r210_c035) / 1000000000	F0801a_r210_c010 F0801a_r210_c020 F0801a_r210_c030 F0801a_r210_c034 F0801a_r210_c035
Non-financial corporations	sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035) / 1000000000	F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035
Households	sum(F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035) / 1000000000	F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035
Debt securities issued	sum(F0801a_r360_c010, F0801a_r360_c020, F0801a_r360_c030, F0801a_r360_c034, F0801a_r360_c035) / 1000000000	F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035
<i>of which: subordinated</i>	sum(F0802_r020_c010, F0802_r020_c020, F0802_r020_c030) / 1000000000	F0802_r020_c010 F0802_r020_c020 F0802_r020_c030
Derivatives	sum(F0102_r020_c010, F0102_r062_c010, F0102_r150_c010) / 1000000000	F0102_r020_c010 F0102_r062_c010 F0102_r150_c010
<i>of which: trading</i>	sum(F0102_r020_c010, F0102_r062_c010) / 1000000000	F0102_r020_c010 F0102_r062_c010
Provisions	F0102_r170_c010 / 1000000000	F0102_r170_c010
Other liabilities	sum(F0102_r300_c010, -F0801a_r050_c010, -F0801a_r050_c020, -F0801a_r050_c030, -F0801a_r050_c034, -F0801a_r050_c035, -F0801a_r360_c010, -F0801a_r360_c020, -F0801a_r360_c030, -F0801a_r360_c034, -F0801a_r360_c035, -F0102_r020_c010, -F0102_r062_c010, -F0102_r150_c010, -F0102_r170_c010) / 1000000000	F0102_r020_c010 F0102_r062_c010 F0102_r150_c010 F0102_r170_c010 F0102_r300_c010 F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035
Equity	F0103_r300_c010 / 1000000000	F0103_r300_c010
Paid-up capital	sum(F0103_r020_c010, F0103_r040_c010) / 1000000000	F0103_r020_c010 F0103_r040_c010
Reserves	sum(F0103_r190_c010, F0103_r200_c010, F0103_r205_c010, F0103_r210_c010) / 1000000000	F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010
Minority interests	F0103_r270_c010 / 1000000000	F0103_r270_c010
Other comprehensive income	F0103_r090_c010 / 1000000000	F0103_r090_c010
Other	sum(F0103_r300_c010, -F0103_r020_c010, -F0103_r040_c010, -F0103_r190_c010, -F0103_r200_c010, -F0103_r205_c010, -F0103_r210_c010, -F0103_r270_c010, -F0103_r090_c010) / 1000000000	F0103_r020_c010 F0103_r040_c010 F0103_r090_c010 F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010 F0103_r270_c010 F0103_r300_c010
Total liabilities and equity	F0103_r310_c010 / 1000000000	F0103_r310_c010
T02.05.1/2/3 Total exposure to general governments by country of the counterparty		
Total exposure to General governments by country of the	sum(C3300a_r010_c290_XX) / 1000000	C3300a_r010_c290_XX
3. Capital adequacy and leverage		
T03.01.1/2/3 Total capital ratio and its components		
Total risk exposure amount	C0200_r010_c010 / 1000000000	C0200_r010_c010
Total capital - Amount	C0100_r010_c010 / 1000000000	C0100_r010_c010
Total capital - Ratio	C0100_r010_c010 / C0200_r010_c010	C0100_r010_c010 C0200_r010_c010
Tier 1 - Amount	C0100_r015_c010 / 1000000000	C0100_r015_c010
Tier 1 - Ratio	C0100_r015_c010 / C0200_r010_c010	C0100_r015_c010 C0200_r010_c010
CET1 - Amount	C0100_r020_c010 / 1000000000	C0100_r020_c010
CET1 - Ratio	C0100_r020_c010 / C0200_r010_c010	C0100_r020_c010 C0200_r010_c010
T03.02.1/2/3 CET1 ratio band		
CET1 - Ratio	C0100_r020_c010 / C0200_r010_c010	C0100_r020_c010 C0200_r010_c010

Variable	Formula	ITS data points
T03.03.1/2/3 Leverage ratio		
Exposure values	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_r250_c010, C4700_r260_c010) / 1000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010 C4700_r230_c010 C4700_r240_c010 C4700_r250_c010 C4700_r260_c010
Assets other than derivatives and securities financing transactions	sum(C4700_r190_c010, C4700_r240_c010, C4700_r250_c010) / 1000000000	C4700_r190_c010 C4700_r240_c010 C4700_r250_c010
Derivatives	sum(C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010) / 1000000000	C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010
Securities financing transactions	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r230_c010) / 1000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r230_c010
Off-balance sheet items	sum(C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010) / 1000000000	C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010
Deductions of exposures to public sector entities funding general	C4700_r260_c010 / 1000000000	C4700_r260_c010
Tier 1 capital - Fully phased-in definition	C4700_r310_c010 / 1000000000	C4700_r310_c010
Total exposure - Fully phased-in definition	C4700_r290_c010 / 1000000000	C4700_r290_c010

Variable	Formula	ITS data points
Exposure values	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_r250_c010, C4700_r260_c010) / 1000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010 C4700_r230_c010 C4700_r240_c010 C4700_r250_c010 C4700_r260_c010
Asset amount deducted from Tier 1 capital - Fully phased-in	C4700_r270_c010 / 1000000000	C4700_r270_c010
Leverage ratio - Fully phased-in definition	C4700_r310_c010 / C4700_r290_c010	C4700_r290_c010 C4700_r310_c010
Tier 1 capital - Transitional definition	C4700_r320_c010 / 1000000000	C4700_r320_c010
Total exposure - Transitional definition	C4700_r300_c010 / 1000000000	C4700_r300_c010
Exposure values	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_r250_c010, C4700_r260_c010) / 1000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010 C4700_r230_c010 C4700_r240_c010 C4700_r250_c010 C4700_r260_c010
Asset amount deducted from Tier 1 capital - Transitional	C4700_r280_c010 / 1000000000	C4700_r280_c010
Leverage ratio - Transitional definition	C4700_r320_c010 / C4700_r300_c010	C4700_r300_c010 C4700_r320_c010
T03.04.1/2/3 Leverage ratio band		
Leverage ratio	C4700_r310_c010 / C4700_r290_c010	C4700_r290_c010 C4700_r310_c010
T03.05.1/2/3 Risk exposures composition		
Credit risk weighted exposure amounts	C0200_r040_c010 / 1000000000	C0200_r040_c010
Standardised Approach (SA)	C0200_r050_c010 / 1000000000	C0200_r050_c010
of which: exposures to institutions	C0200_r120_c010 / 1000000000	C0200_r120_c010
of which: exposures to corporates	C0200_r130_c010 / 1000000000	C0200_r130_c010
of which: exposures to retail	C0200_r140_c010 / 1000000000	C0200_r140_c010
of which: exposures secured by mortgages on immovable	C0200_r150_c010 / 1000000000	C0200_r150_c010
Internal rating based Approach (IRB)	C0200_r240_c010 / 1000000000	C0200_r240_c010
of which: exposures to institutions	sum(C0200_r270_c010, C0200_r330_c010) / 1000000000	C0200_r270_c010 C0200_r330_c010
of which: exposures to corporates	sum(C0200_r280_c010, C0200_r290_c010, C0200_r300_c010, C0200_r340_c010, C0200_r350_c010, C0200_r360_c010) / 1000000000	C0200_r280_c010 C0200_r290_c010 C0200_r300_c010 C0200_r340_c010 C0200_r350_c010 C0200_r360_c010

Variable	Formula	ITS data points
<i>of which: exposures to retail</i>	$\text{sum}(\text{C0200_r390_c010}, \text{C0200_r400_c010}, \text{C0200_r410_c010}) / 1000000000$	C0200_r390_c010 C0200_r400_c010 C0200_r410_c010
<i>of which: exposures secured by real estate</i>	$\text{sum}(\text{C0200_r370_c010}, \text{C0200_r380_c010}) / 1000000000$	C0200_r370_c010 C0200_r380_c010
Risk exposure for contributions to the default fund of a CCP	$\text{C0200_r460_c010} / 1000000000$	C0200_r460_c010
Settlement/delivery risk exposure amount	$\text{C0200_r490_c010} / 1000000000$	C0200_r490_c010
Market risk exposure amount	$\text{C0200_r520_c010} / 1000000000$	C0200_r520_c010
Market risk exposure under SA	$\text{C0200_r530_c010} / 1000000000$	C0200_r530_c010
Market risk exposure under IM approach	$\text{C0200_r580_c010} / 1000000000$	C0200_r580_c010
Operational risk exposure amount	$\text{C0200_r590_c010} / 1000000000$	C0200_r590_c010
Operational risk exposure under BIA	$\text{C0200_r600_c010} / 1000000000$	C0200_r600_c010
Operational risk exposure under TSA/ASA	$\text{C0200_r610_c010} / 1000000000$	C0200_r610_c010
Operational risk exposure under AMA	$\text{C0200_r620_c010} / 1000000000$	C0200_r620_c010
Risk exposure for credit valuation adjustment	$\text{C0200_r640_c010} / 1000000000$	C0200_r640_c010
Other	$\text{sum}(\text{C0200_r630_c010}, \text{C0200_r680_c010}, \text{C0200_r690_c010}) / 1000000000$	C0200_r630_c010 C0200_r680_c010 C0200_r690_c010
Total risk exposure amount	$\text{C0200_r010_c010} / 1000000000$	C0200_r010_c010
Risk weights of exposures to institutions - Standardised approach (StA)	$\text{C0200_r120_c010} / \text{C0700a_r010_c200_007}$	C0200_r120_c010 C0700a_r010_c200_007
Risk weights of exposures to corporates - Standardised approach (StA)	$\text{C0200_r130_c010} / \text{C0700a_r010_c200_008}$	C0200_r130_c010 C0700a_r010_c200_008
Risk weights of exposures to retail - Standardised approach (StA)	$\text{C0200_r140_c010} / \text{C0700a_r010_c200_009}$	C0200_r140_c010 C0700a_r010_c200_009
Risk weights of exposures secured by mortgages on immovable property - Standardised approach (StA)	$\text{C0200_r150_c010} / \text{C0700a_r010_c200_010}$	C0200_r150_c010 C0700a_r010_c200_010
Risk weights of exposures to institutions - Internal ratings based approach (IRB)	$\text{sum}(\text{C0200_r270_c010}, \text{C0200_r330_c010}) / \text{sum}(\text{C0801a_r010_c110_005}, \text{C0801a_r010_c110_006})$	C0200_r270_c010 C0200_r330_c010 C0801a_r010_c110_005 C0801a_r010_c110_006
Risk weights of exposures to corporates - Internal ratings based approach (IRB)	$\text{sum}(\text{C0200_r280_c010}, \text{C0200_r290_c010}, \text{C0200_r300_c010}, \text{C0200_r340_c010}, \text{C0200_r350_c010}, \text{C0200_r360_c010}) / \text{sum}(\text{C0801a_r010_c110_007}, \text{C0801a_r010_c110_008}, \text{C0801a_r010_c110_009}, \text{C0801a_r010_c110_010}, \text{C0801a_r010_c110_011}, \text{C0801a_r010_c110_012})$	C0200_r280_c010 C0200_r290_c010 C0200_r300_c010 C0200_r340_c010 C0200_r350_c010 C0200_r360_c010 C0801a_r010_c110_007 C0801a_r010_c110_008 C0801a_r010_c110_009 C0801a_r010_c110_010 C0801a_r010_c110_011 C0801a_r010_c110_012
Risk weights of exposures to retail - Internal ratings based approach (IRB)	$\text{sum}(\text{C0200_r390_c010}, \text{C0200_r400_c010}, \text{C0200_r410_c010}) / \text{sum}(\text{C0801a_r010_c110_015}, \text{C0801a_r010_c110_016}, \text{C0801a_r010_c110_017})$	C0200_r390_c010 C0200_r400_c010 C0200_r410_c010 C0801a_r010_c110_015 C0801a_r010_c110_016 C0801a_r010_c110_017
Risk weights of exposures to retail secured by real estate - Internal ratings based approach (IRB)	$\text{sum}(\text{C0200_r370_c010}, \text{C0200_r380_c010}) / \text{sum}(\text{C0801a_r010_c110_013}, \text{C0801a_r010_c110_014})$	C0200_r370_c010 C0200_r380_c010 C0801a_r010_c110_013 C0801a_r010_c110_014
T03.06 IRB credit risk parameters by residence of the obligor		
PD assigned to the obligor grade or pool - Institutions	$\text{sum}(\text{C0902_r020_c010_XX} * \text{C0902_r020_c080_XX}, - \text{C0902_r020_c030_XX}) / \text{sum}(\text{sum}(\text{C0902_r020_c010_XX}, - \text{C0902_r020_c030_XX}))$	C0902_r020_c010_XX C0902_r020_c030_XX C0902_r020_c080_XX
PD assigned to the obligor grade or pool - Corporates	$\text{sum}(\text{C0902_r030_c010_XX} * \text{C0902_r030_c080_XX}, - \text{C0902_r030_c030_XX}) / \text{sum}(\text{sum}(\text{C0902_r030_c010_XX}, - \text{C0902_r030_c030_XX}))$	C0902_r030_c010_XX C0902_r030_c030_XX C0902_r030_c080_XX
<i>of which: SME</i>	$\text{sum}(\text{C0902_r050_c010_XX} * \text{C0902_r050_c080_XX}, - \text{C0902_r050_c030_XX}) / \text{sum}(\text{sum}(\text{C0902_r050_c010_XX}, - \text{C0902_r050_c030_XX}))$	C0902_r050_c010_XX C0902_r050_c030_XX C0902_r050_c080_XX
PD assigned to the obligor grade or pool - Retail	$\text{sum}(\text{C0902_r060_c010_XX} * \text{C0902_r060_c080_XX}, - \text{C0902_r060_c030_XX}) / \text{sum}(\text{sum}(\text{C0902_r060_c010_XX}, - \text{C0902_r060_c030_XX}))$	C0902_r060_c010_XX C0902_r060_c030_XX C0902_r060_c080_XX
PD assigned to the obligor grade or pool - Retail - Secured by immovable property - Non-SME	$\text{sum}(\text{C0902_r090_c010_XX} * \text{C0902_r090_c080_XX}, - \text{C0902_r090_c030_XX}) / \text{sum}(\text{sum}(\text{C0902_r090_c010_XX}, - \text{C0902_r090_c030_XX}))$	C0902_r090_c010_XX C0902_r090_c030_XX C0902_r090_c080_XX
PD assigned to the obligor grade or pool - Qualifying Revolving	$\text{sum}(\text{C0902_r100_c010_XX} * \text{C0902_r100_c080_XX}, - \text{C0902_r100_c030_XX}) / \text{sum}(\text{sum}(\text{C0902_r100_c010_XX}, - \text{C0902_r100_c030_XX}))$	C0902_r100_c010_XX C0902_r100_c030_XX C0902_r100_c080_XX
PD assigned to the obligor grade or pool - Other Retail	$\text{sum}(\text{C0902_r110_c010_XX} * \text{C0902_r110_c080_XX}, - \text{C0902_r110_c030_XX}) / \text{sum}(\text{sum}(\text{C0902_r110_c010_XX}, - \text{C0902_r110_c030_XX}))$	C0902_r110_c010_XX C0902_r110_c030_XX C0902_r110_c080_XX
Exposure weighted average LGD - Institutions	$\text{C0902_r020_c090_XX} * \text{sum}(\text{C0902_r020_c010_XX}, - \text{C0902_r020_c030_XX}) / \text{sum}(\text{sum}(\text{C0902_r020_c010_XX}, - \text{C0902_r020_c030_XX}))$	C0902_r020_c010_XX C0902_r020_c030_XX C0902_r020_c090_XX

Variable	Formula	ITS data points
Exposure weighted average LGD - Corporates	$C0902_r030_c090_XX * \text{sum}(C0902_r030_c010_XX, - C0902_r030_c030_XX) / \text{sum}(\text{sum}(C0902_r030_c010_XX, - C0902_r030_c030_XX))$	C0902_r030_c010_XX C0902_r030_c030_XX C0902_r030_c090_XX
<i>of which: SME</i>	$C0902_r050_c090_XX * \text{sum}(C0902_r050_c010_XX, - C0902_r050_c030_XX) / \text{sum}(\text{sum}(C0902_r050_c010_XX, - C0902_r050_c030_XX))$	C0902_r050_c010_XX C0902_r050_c030_XX C0902_r050_c090_XX
Exposure weighted average LGD - Retail	$C0902_r060_c090_XX * \text{sum}(C0902_r060_c010_XX, - C0902_r060_c030_XX) / \text{sum}(\text{sum}(C0902_r060_c010_XX, - C0902_r060_c030_XX))$	C0902_r060_c010_XX C0902_r060_c030_XX C0902_r060_c090_XX
Exposure weighted average LGD - Retail - Secured by immovable property - Non-SME	$C0902_r090_c090_XX * \text{sum}(C0902_r090_c010_XX, - C0902_r090_c030_XX) / \text{sum}(\text{sum}(C0902_r090_c010_XX, - C0902_r090_c030_XX))$	C0902_r090_c010_XX C0902_r090_c030_XX C0902_r090_c090_XX
Exposure weighted average LGD - Qualifying Revolving	$C0902_r100_c090_XX * \text{sum}(C0902_r100_c010_XX, - C0902_r100_c030_XX) / \text{sum}(\text{sum}(C0902_r100_c010_XX, - C0902_r100_c030_XX))$	C0902_r100_c010_XX C0902_r100_c030_XX C0902_r100_c090_XX
Exposure weighted average LGD - Other Retail	$C0902_r110_c090_XX * \text{sum}(C0902_r110_c010_XX, - C0902_r110_c030_XX) / \text{sum}(\text{sum}(C0902_r110_c010_XX, - C0902_r110_c030_XX))$	C0902_r110_c010_XX C0902_r110_c030_XX C0902_r110_c090_XX
Exposure value - Institutions	$C0902_r020_c105_XX / 1000000000$	C0902_r020_c105_XX
Exposure value - Corporates	$C0902_r030_c105_XX / 1000000000$	C0902_r030_c105_XX
<i>of which: SME</i>	$C0902_r050_c105_XX / 1000000000$	C0902_r050_c105_XX
Exposure value - Retail	$C0902_r060_c105_XX / 1000000000$	C0902_r060_c105_XX
Exposure value - Retail - Secured by immovable property - Non-SME	$C0902_r090_c105_XX / 1000000000$	C0902_r090_c105_XX
Exposure value - Qualifying Revolving	$C0902_r100_c105_XX / 1000000000$	C0902_r100_c105_XX
Exposure value - Other Retail	$C0902_r110_c105_XX / 1000000000$	C0902_r110_c105_XX
Risk weight - Institutions	$C0902_r020_c125_XX / C0902_r020_c105_XX$	C0902_r020_c105_XX C0902_r020_c125_XX
Risk weight - Corporates	$C0902_r030_c125_XX / C0902_r030_c105_XX$	C0902_r030_c105_XX C0902_r030_c125_XX
<i>of which: SME</i>	$C0902_r050_c125_XX / C0902_r050_c105_XX$	C0902_r050_c105_XX C0902_r050_c125_XX
Risk weight - Retail	$C0902_r060_c125_XX / C0902_r060_c105_XX$	C0902_r060_c105_XX C0902_r060_c125_XX
Risk weight - Retail - Secured by immovable property - Non-SME	$C0902_r090_c125_XX / C0902_r090_c105_XX$	C0902_r090_c105_XX C0902_r090_c125_XX
Risk weight - Qualifying Revolving	$C0902_r100_c125_XX / C0902_r100_c105_XX$	C0902_r100_c105_XX C0902_r100_c125_XX
Risk weight - Other Retail	$C0902_r110_c125_XX / C0902_r110_c105_XX$	C0902_r110_c105_XX C0902_r110_c125_XX

4. Asset quality

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

Performing exposures: Loans and advances - Amount	$\text{sum}(F1800a_r070_c020, F1800a_r191_c020, F1800a_r221_c020) / 1000000000$	F1800a_r070_c020 F1800a_r191_c020 F1800a_r221_c020
Performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(F1800b_r070_c140, F1800b_r191_c140) / \text{sum}(F1800a_r070_c020, F1800a_r191_c020, F1800a_r221_c020)$	F1800a_r070_c020 F1800a_r191_c020 F1800a_r221_c020 F1800b_r070_c140 F1800b_r191_c140
Performing exposures: Central banks - Amount	$\text{sum}(F1800a_r080_c020, F1800a_r192_c020, F1800a_r222_c020) / 1000000000$	F1800a_r080_c020 F1800a_r192_c020 F1800a_r222_c020
Performing exposures: Central banks - Coverage ratio	$-\text{sum}(F1800b_r080_c140, F1800b_r192_c140) / \text{sum}(F1800a_r080_c020, F1800a_r192_c020, F1800a_r222_c020)$	F1800a_r080_c020 F1800a_r192_c020 F1800a_r222_c020 F1800b_r080_c140 F1800b_r192_c140
Performing exposures: General governments - Amount	$\text{sum}(F1800a_r090_c020, F1800a_r193_c020, F1800a_r223_c020) / 1000000000$	F1800a_r090_c020 F1800a_r193_c020 F1800a_r223_c020
Performing exposures: General governments - Coverage ratio	$-\text{sum}(F1800b_r090_c140, F1800b_r193_c140) / \text{sum}(F1800a_r090_c020, F1800a_r193_c020, F1800a_r223_c020)$	F1800a_r090_c020 F1800a_r193_c020 F1800a_r223_c020 F1800b_r090_c140 F1800b_r193_c140
Performing exposures: Credit institutions - Amount	$\text{sum}(F1800a_r100_c020, F1800a_r194_c020, F1800a_r224_c020) / 1000000000$	F1800a_r100_c020 F1800a_r194_c020 F1800a_r224_c020
Performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(F1800b_r100_c140, F1800b_r194_c140) / \text{sum}(F1800a_r100_c020, F1800a_r194_c020, F1800a_r224_c020)$	F1800a_r100_c020 F1800a_r194_c020 F1800a_r224_c020 F1800b_r100_c140 F1800b_r194_c140
Performing exposures: Other financial corporations - Amount	$\text{sum}(F1800a_r110_c020, F1800a_r195_c020, F1800a_r225_c020) / 1000000000$	F1800a_r110_c020 F1800a_r195_c020 F1800a_r225_c020

Variable	Formula	ITS data points
Performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b_r110_c140}, \text{F1800b_r195_c140}) / \text{sum}(\text{F1800a_r110_c020}, \text{F1800a_r195_c020}, \text{F1800a_r225_c020})$	F1800a_r110_c020 F1800a_r195_c020 F1800a_r225_c020 F1800b_r110_c140 F1800b_r195_c140
Performing exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1800a_r120_c020}, \text{F1800a_r196_c020}, \text{F1800a_r226_c020}) / 1000000000$	F1800a_r120_c020 F1800a_r196_c020 F1800a_r226_c020
Performing exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b_r120_c140}, \text{F1800b_r196_c140}) / \text{sum}(\text{F1800a_r120_c020}, \text{F1800a_r196_c020}, \text{F1800a_r226_c020})$	F1800a_r120_c020 F1800a_r196_c020 F1800a_r226_c020 F1800b_r120_c140 F1800b_r196_c140
Performing exposures: Households - Amount	$\text{sum}(\text{F1800a_r150_c020}, \text{F1800a_r197_c020}, \text{F1800a_r227_c020}) / 1000000000$	F1800a_r150_c020 F1800a_r197_c020 F1800a_r227_c020
Performing exposures: Households - Coverage ratio	$-\text{sum}(\text{F1800b_r150_c140}, \text{F1800b_r197_c140}) / \text{sum}(\text{F1800a_r150_c020}, \text{F1800a_r197_c020}, \text{F1800a_r227_c020})$	F1800a_r150_c020 F1800a_r197_c020 F1800a_r227_c020 F1800b_r150_c140 F1800b_r197_c140
Performing exposures: Debt securities - Amount	$\text{sum}(\text{F1800a_r010_c020}, \text{F1800a_r181_c020}, \text{F1800a_r211_c020}) / 1000000000$	F1800a_r010_c020 F1800a_r181_c020 F1800a_r211_c020
Performing exposures: Debt securities - Coverage ratio	$-\text{sum}(\text{F1800b_r010_c140}, \text{F1800b_r181_c140}) / \text{sum}(\text{F1800a_r010_c020}, \text{F1800a_r181_c020}, \text{F1800a_r211_c020})$	F1800a_r010_c020 F1800a_r181_c020 F1800a_r211_c020 F1800b_r010_c140 F1800b_r181_c140
Performing exposures: Other - Amount	$\text{F1800a_r335_c020} / 1000000000$	F1800a_r335_c020
Performing exposures: Other - Coverage ratio	$-\text{F1800b_r335_c140} / \text{F1800a_r335_c020}$	F1800a_r335_c020 F1800b_r335_c140
Performing exposures: Off-balance sheet exposures - Amount	$\text{F1800a_r550_c020} / 1000000000$	F1800a_r550_c020
Performing exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1800b_r550_c140} / \text{F1800a_r550_c020}$	F1800a_r550_c020 F1800b_r550_c140
Performing exposures: Total - Amount	$\text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800a_r550_c020}) / 1000000000$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800a_r550_c020
Performing exposures: Total - Coverage ratio	$-\text{sum}(\text{F1800b_r180_c140}, \text{F1800b_r201_c140}, \text{F1800b_r335_c140}, \text{F1800b_r550_c140}) / \text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800a_r550_c020})$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800a_r550_c020 F1800b_r180_c140 F1800b_r201_c140 F1800b_r335_c140 F1800b_r550_c140
Non-performing exposures: Loans and advances - Amount	$\text{sum}(\text{F1800a_r070_c060}, \text{F1800a_r191_c060}, \text{F1800a_r221_c060}) / 1000000000$	F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060
Non-performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(\text{F1800b_r070_c150}, \text{F1800b_r191_c150}, \text{F1800b_r221_c150}) / \text{sum}(\text{F1800a_r070_c060}, \text{F1800a_r191_c060}, \text{F1800a_r221_c060})$	F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060 F1800b_r070_c150 F1800b_r191_c150 F1800b_r221_c150
Non-performing exposures: Central banks - Amount	$\text{sum}(\text{F1800a_r080_c060}, \text{F1800a_r192_c060}, \text{F1800a_r222_c060}) / 1000000000$	F1800a_r080_c060 F1800a_r192_c060 F1800a_r222_c060
Non-performing exposures: Central banks - Coverage ratio	$-\text{sum}(\text{F1800b_r080_c150}, \text{F1800b_r192_c150}, \text{F1800b_r222_c150}) / \text{sum}(\text{F1800a_r080_c060}, \text{F1800a_r192_c060}, \text{F1800a_r222_c060})$	F1800a_r080_c060 F1800a_r192_c060 F1800a_r222_c060 F1800b_r080_c150 F1800b_r192_c150 F1800b_r222_c150
Non-performing exposures: General governments - Amount	$\text{sum}(\text{F1800a_r090_c060}, \text{F1800a_r193_c060}, \text{F1800a_r223_c060}) / 1000000000$	F1800a_r090_c060 F1800a_r193_c060 F1800a_r223_c060
Non-performing exposures: General governments - Coverage ratio	$-\text{sum}(\text{F1800b_r090_c150}, \text{F1800b_r193_c150}, \text{F1800b_r223_c150}) / \text{sum}(\text{F1800a_r090_c060}, \text{F1800a_r193_c060}, \text{F1800a_r223_c060})$	F1800a_r090_c060 F1800a_r193_c060 F1800a_r223_c060 F1800b_r090_c150 F1800b_r193_c150 F1800b_r223_c150
Non-performing exposures: Credit institutions - Amount	$\text{sum}(\text{F1800a_r100_c060}, \text{F1800a_r194_c060}, \text{F1800a_r224_c060}) / 1000000000$	F1800a_r100_c060 F1800a_r194_c060 F1800a_r224_c060

Variable	Formula	ITS data points
Non-performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(\text{F1800b_r100_c150}, \text{F1800b_r194_c150}, \text{F1800b_r224_c150}) / \text{sum}(\text{F1800a_r100_c060}, \text{F1800a_r194_c060}, \text{F1800a_r224_c060})$	F1800a_r100_c060 F1800a_r194_c060 F1800a_r224_c060 F1800b_r100_c150 F1800b_r194_c150 F1800b_r224_c150
Non-performing exposures: Other financial corporations - Amount	$\text{sum}(\text{F1800a_r110_c060}, \text{F1800a_r195_c060}, \text{F1800a_r225_c060}) / 1000000000$	F1800a_r110_c060 F1800a_r195_c060 F1800a_r225_c060
Non-performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b_r110_c150}, \text{F1800b_r195_c150}, \text{F1800b_r225_c150}) / \text{sum}(\text{F1800a_r110_c060}, \text{F1800a_r195_c060}, \text{F1800a_r225_c060})$	F1800a_r110_c060 F1800a_r195_c060 F1800a_r225_c060 F1800b_r110_c150 F1800b_r195_c150 F1800b_r225_c150
Non-performing exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1800a_r120_c060}, \text{F1800a_r196_c060}, \text{F1800a_r226_c060}) / 1000000000$	F1800a_r120_c060 F1800a_r196_c060 F1800a_r226_c060
Non-performing exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b_r120_c150}, \text{F1800b_r196_c150}, \text{F1800b_r226_c150}) / \text{sum}(\text{F1800a_r120_c060}, \text{F1800a_r196_c060}, \text{F1800a_r226_c060})$	F1800a_r120_c060 F1800a_r196_c060 F1800a_r226_c060 F1800b_r120_c150 F1800b_r196_c150 F1800b_r226_c150
Non-performing exposures: Households - Amount	$\text{sum}(\text{F1800a_r150_c060}, \text{F1800a_r197_c060}, \text{F1800a_r227_c060}) / 1000000000$	F1800a_r150_c060 F1800a_r197_c060 F1800a_r227_c060
Non-performing exposures: Households - Coverage ratio	$-\text{sum}(\text{F1800b_r150_c150}, \text{F1800b_r197_c150}, \text{F1800b_r227_c150}) / \text{sum}(\text{F1800a_r150_c060}, \text{F1800a_r197_c060}, \text{F1800a_r227_c060})$	F1800a_r150_c060 F1800a_r197_c060 F1800a_r227_c060 F1800b_r150_c150 F1800b_r197_c150 F1800b_r227_c150
Non-performing exposures: Debt securities - Amount	$\text{sum}(\text{F1800a_r010_c060}, \text{F1800a_r181_c060}, \text{F1800a_r211_c060}) / 1000000000$	F1800a_r010_c060 F1800a_r181_c060 F1800a_r211_c060
Non-performing exposures: Debt securities - Coverage ratio	$-\text{sum}(\text{F1800b_r010_c150}, \text{F1800b_r181_c150}, \text{F1800b_r211_c150}) / \text{sum}(\text{F1800a_r010_c060}, \text{F1800a_r181_c060}, \text{F1800a_r211_c060})$	F1800a_r010_c060 F1800a_r181_c060 F1800a_r211_c060 F1800b_r010_c150 F1800b_r181_c150 F1800b_r211_c150
Non-Performing exposures: Other - Amount	$\text{F1800a_r335_c060} / 1000000000$	F1800a_r335_c060
Non-Performing exposures: Other - Coverage ratio	$-\text{F1800b_r335_c150} / \text{F1800a_r335_c060}$	F1800a_r335_c060 F1800b_r335_c150
Non-performing exposures: Off-balance sheet exposures - Amount	$\text{F1800a_r550_c060} / 1000000000$	F1800a_r550_c060
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1800b_r550_c150} / \text{F1800a_r550_c060}$	F1800a_r550_c060 F1800b_r550_c150
Non-performing exposures: Total - Amount	$\text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800a_r550_c060}) / 1000000000$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800a_r550_c060
Non-performing exposures: Total - Coverage ratio	$-\text{sum}(\text{F1800b_r180_c150}, \text{F1800b_r201_c150}, \text{F1800b_r231_c150}, \text{F1800b_r335_c150}, \text{F1800b_r550_c150}) / \text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800a_r550_c060})$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800a_r550_c060 F1800b_r180_c150 F1800b_r201_c150 F1800b_r231_c150 F1800b_r335_c150 F1800b_r550_c150
T04.02.1/2/3 Asset quality: non performing loans and advances		
Loans and advances	$\text{sum}(\text{F1800a_r070_c010}, \text{F1800a_r191_c010}, \text{F1800a_r221_c010}) / 1000000000$	F1800a_r070_c010 F1800a_r191_c010 F1800a_r221_c010
Non-performing loans and advances	$\text{sum}(\text{F1800a_r070_c060}, \text{F1800a_r191_c060}, \text{F1800a_r221_c060}) / 1000000000$	F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060
Non-performing loans ratio	$\text{sum}(\text{F1800a_r070_c060}, \text{F1800a_r191_c060}, \text{F1800a_r221_c060}) / \text{sum}(\text{F1800a_r070_c010}, \text{F1800a_r191_c010}, \text{F1800a_r221_c010})$	F1800a_r070_c010 F1800a_r070_c060 F1800a_r191_c010 F1800a_r191_c060 F1800a_r221_c010 F1800a_r221_c060

Variable	Formula	ITS data points
T04.03.1 Asset quality: forbearance by instrument and counterparty		
Performing forborne exposures: Loans and advances - Amount	$\text{sum}(\text{F1900a_r070_c020}, \text{F1900a_r191_c020}, \text{F1900a_r221_c020}) / 1000000000$	F1900a_r070_c020 F1900a_r191_c020 F1900a_r221_c020
Performing forborne exposures: Loans and advances - Coverage ratio	$-\text{sum}(\text{F1900b_r070_c130}, \text{F1900b_r191_c130}) / \text{SUM}(\text{F1900a_r070_c020}, \text{F1900a_r191_c020}, \text{F1900a_r221_c020})$	F1900a_r070_c020 F1900a_r191_c020 F1900a_r221_c020 F1900b_r070_c130 F1900b_r191_c130
Performing forborne exposures: Central banks - Amount	$\text{sum}(\text{F1900a_r080_c020}, \text{F1900a_r192_c020}, \text{F1900a_r222_c020}) / 1000000000$	F1900a_r080_c020 F1900a_r192_c020 F1900a_r222_c020
Performing forborne exposures: Central banks - Coverage ratio	$-\text{sum}(\text{F1900b_r080_c130}, \text{F1900b_r192_c130}) / \text{sum}(\text{F1900a_r080_c020}, \text{F1900a_r192_c020}, \text{F1900a_r222_c020})$	F1900a_r080_c020 F1900a_r192_c020 F1900a_r222_c020 F1900b_r080_c130 F1900b_r192_c130
Performing forborne exposures: General governments - Amount	$\text{sum}(\text{F1900a_r090_c020}, \text{F1900a_r193_c020}, \text{F1900a_r223_c020}) / 1000000000$	F1900a_r090_c020 F1900a_r193_c020 F1900a_r223_c020
Performing forborne exposures: General governments - Coverage ratio	$-\text{sum}(\text{F1900b_r090_c130}, \text{F1900b_r193_c130}) / \text{sum}(\text{F1900a_r090_c020}, \text{F1900a_r193_c020}, \text{F1900a_r223_c020})$	F1900a_r090_c020 F1900a_r193_c020 F1900a_r223_c020 F1900b_r090_c130 F1900b_r193_c130
Performing forborne exposures: Credit institutions - Amount	$\text{sum}(\text{F1900a_r100_c020}, \text{F1900a_r194_c020}, \text{F1900a_r224_c020}) / 1000000000$	F1900a_r100_c020 F1900a_r194_c020 F1900a_r224_c020
Performing forborne exposures: Credit institutions - Coverage ratio	$-\text{sum}(\text{F1900b_r100_c130}, \text{F1900b_r194_c130}) / \text{sum}(\text{F1900a_r100_c020}, \text{F1900a_r194_c020}, \text{F1900a_r224_c020})$	F1900a_r100_c020 F1900a_r194_c020 F1900a_r224_c020 F1900b_r100_c130 F1900b_r194_c130
Performing forborne exposures: Other financial corporations - Amount	$\text{sum}(\text{F1900a_r110_c020}, \text{F1900a_r195_c020}, \text{F1900a_r225_c020}) / 1000000000$	F1900a_r110_c020 F1900a_r195_c020 F1900a_r225_c020
Performing forborne exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b_r110_c130}, \text{F1900b_r195_c130}) / \text{sum}(\text{F1900a_r110_c020}, \text{F1900a_r195_c020}, \text{F1900a_r225_c020})$	F1900a_r110_c020 F1900a_r195_c020 F1900a_r225_c020 F1900b_r110_c130 F1900b_r195_c130
Performing forborne exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1900a_r120_c020}, \text{F1900a_r196_c020}, \text{F1900a_r226_c020}) / 1000000000$	F1900a_r120_c020 F1900a_r196_c020 F1900a_r226_c020
Performing forborne exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b_r120_c130}, \text{F1900b_r196_c130}) / \text{sum}(\text{F1900a_r120_c020}, \text{F1900a_r196_c020}, \text{F1900a_r226_c020})$	F1900a_r120_c020 F1900a_r196_c020 F1900a_r226_c020 F1900b_r120_c130 F1900b_r196_c130
Performing forborne exposures: Households - Amount	$\text{sum}(\text{F1900a_r150_c020}, \text{F1900a_r197_c020}, \text{F1900a_r227_c020}) / 1000000000$	F1900a_r150_c020 F1900a_r197_c020 F1900a_r227_c020
Performing forborne exposures: Households - Coverage ratio	$-\text{sum}(\text{F1900b_r150_c130}, \text{F1900b_r197_c130}) / \text{sum}(\text{F1900a_r150_c020}, \text{F1900a_r197_c020}, \text{F1900a_r227_c020})$	F1900a_r150_c020 F1900a_r197_c020 F1900a_r227_c020 F1900b_r150_c130 F1900b_r197_c130
Performing forborne exposures: Debt securities - Amount	$\text{sum}(\text{F1900a_r010_c020}, \text{F1900a_r181_c020}, \text{F1900a_r211_c020}) / 1000000000$	F1900a_r010_c020 F1900a_r181_c020 F1900a_r211_c020
Performing forborne exposures: Debt securities - Coverage Ratio	$-\text{sum}(\text{F1900b_r010_c130}, \text{F1900b_r181_c130}) / \text{sum}(\text{F1900a_r010_c020}, \text{F1900a_r181_c020}, \text{F1900a_r211_c020})$	F1900a_r010_c020 F1900a_r181_c020 F1900a_r211_c020 F1900b_r010_c130 F1900b_r181_c130
Performing forborne exposures: Other - Amount	$\text{F1900a_r335_c020} / 1000000000$	F1900a_r335_c020
Performing forborne exposures: Other - Coverage Ratio	$-\text{F1900b_r335_c130} / \text{F1900a_r335_c020}$	F1900a_r335_c020 F1900b_r335_c130
Performing forborne exposures: Off-balance sheet exposures - Amount	$\text{F1900d_r340_c020} / 1000000000$	F1900d_r340_c020
Performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1900b_r340_c130} / \text{F1900d_r340_c020}$	F1900b_r340_c130 F1900d_r340_c020
Performing forborne exposures: Total - Amount	$\text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r201_c020}, \text{F1900a_r231_c020}, \text{F1900a_r335_c020}, \text{F1900d_r340_c020}) / 1000000000$	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900d_r340_c020

Variable	Formula	ITS data points
Performing forborne exposures: Total - Coverage ratio	$-\text{sum}(\text{F1900b_r180_c130}, \text{F1900b_r201_c130}, \text{F1900b_r335_c130}, -\text{F1900b_r340_c130}) / \text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r201_c020}, \text{F1900a_r231_c020}, \text{F1900a_r335_c20}, \text{F1900d_r340_c020})$	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900b_r180_c130 F1900b_r201_c130 F1900b_r335_c130 F1900b_r340_c130 F1900d_r340_c020
Non-performing forborne exposures: Loans and advances - Amount	$\text{sum}(\text{F1900a_r070_c060}, \text{F1900a_r191_c060}, \text{F1900a_r221_c060}) / 1000000000$	F1900a_r070_c060 F1900a_r191_c060 F1900a_r221_c060
Non-performing forborne exposures: Loans and advances - Coverage ratio	$-\text{sum}(\text{F1900b_r070_c140}, \text{F1900b_r191_c140}, \text{F1900b_r221_c140}) / \text{sum}(\text{F1900a_r070_c060}, \text{F1900a_r191_c060}, \text{F1900a_r221_c060})$	F1900a_r070_c060 F1900a_r191_c060 F1900a_r221_c060 F1900b_r070_c140 F1900b_r191_c140 F1900b_r221_c140
Non-performing forborne exposures: Central banks - Amount	$\text{sum}(\text{F1900a_r080_c060}, \text{F1900a_r192_c060}, \text{F1900a_r222_c060}) / 1000000000$	F1900a_r080_c060 F1900a_r192_c060 F1900a_r222_c060
Non-performing forborne exposures: Central banks - Coverage ratio	$-\text{sum}(\text{F1900b_r080_c140}, \text{F1900b_r192_c140}, \text{F1900b_r222_c140}) / \text{sum}(\text{F1900a_r080_c060}, \text{F1900a_r192_c060}, \text{F1900a_r222_c060})$	F1900a_r080_c060 F1900a_r192_c060 F1900a_r222_c060 F1900b_r080_c140 F1900b_r192_c140 F1900b_r222_c140
Non-performing forborne exposures: General governments - Amount	$\text{sum}(\text{F1900a_r090_c060}, \text{F1900a_r193_c060}, \text{F1900a_r223_c060}) / 1000000000$	F1900a_r090_c060 F1900a_r193_c060 F1900a_r223_c060
Non-performing forborne exposures: General governments - Coverage ratio	$-\text{sum}(\text{F1900b_r090_c140}, \text{F1900b_r193_c140}, \text{F1900b_r223_c140}) / \text{sum}(\text{F1900a_r090_c060}, \text{F1900a_r193_c060}, \text{F1900a_r223_c060})$	F1900a_r090_c060 F1900a_r193_c060 F1900a_r223_c060 F1900b_r090_c140 F1900b_r193_c140 F1900b_r223_c140
Non-performing forborne exposures: Credit institutions - Amount	$\text{sum}(\text{F1900a_r100_c060}, \text{F1900a_r194_c060}, \text{F1900a_r224_c060}) / 1000000000$	F1900a_r100_c060 F1900a_r194_c060 F1900a_r224_c060
Non-performing forborne exposures: Credit institutions - Coverage ratio	$-\text{sum}(\text{F1900b_r100_c140}, \text{F1900b_r194_c140}, \text{F1900b_r224_c140}) / \text{sum}(\text{F1900a_r100_c060}, \text{F1900a_r194_c060}, \text{F1900a_r224_c060})$	F1900a_r100_c060 F1900a_r194_c060 F1900a_r224_c060 F1900b_r100_c140 F1900b_r194_c140 F1900b_r224_c140
Non-performing forborne exposures: Other financial corporations - Amount	$\text{sum}(\text{F1900a_r110_c060}, \text{F1900a_r195_c060}, \text{F1900a_r225_c060}) / 1000000000$	F1900a_r110_c060 F1900a_r195_c060 F1900a_r225_c060
Non-performing forborne exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b_r110_c140}, \text{F1900b_r195_c140}, \text{F1900b_r225_c140}) / \text{sum}(\text{F1900a_r110_c060}, \text{F1900a_r195_c060}, \text{F1900a_r225_c060})$	F1900a_r110_c060 F1900a_r195_c060 F1900a_r225_c060 F1900b_r110_c140 F1900b_r195_c140 F1900b_r225_c140
Non-performing forborne exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1900a_r120_c060}, \text{F1900a_r196_c060}, \text{F1900a_r226_c060}) / 1000000000$	F1900a_r120_c060 F1900a_r196_c060 F1900a_r226_c060
Non-performing forborne exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b_r120_c140}, \text{F1900b_r196_c140}, \text{F1900b_r226_c140}) / \text{sum}(\text{F1900a_r120_c060}, \text{F1900a_r196_c060}, \text{F1900a_r226_c060})$	F1900a_r120_c060 F1900a_r196_c060 F1900a_r226_c060 F1900b_r120_c140 F1900b_r196_c140 F1900b_r226_c140
Non-performing forborne exposures: Households - Amount	$\text{sum}(\text{F1900a_r150_c060}, \text{F1900a_r197_c060}, \text{F1900a_r227_c060}) / 1000000000$	F1900a_r150_c060 F1900a_r197_c060 F1900a_r227_c060
Non-performing forborne exposures: Households - Coverage ratio	$-\text{sum}(\text{F1900b_r150_c140}, \text{F1900b_r197_c140}, \text{F1900b_r227_c140}) / \text{sum}(\text{F1900a_r150_c060}, \text{F1900a_r197_c060}, \text{F1900a_r227_c060})$	F1900a_r150_c060 F1900a_r197_c060 F1900a_r227_c060 F1900b_r150_c140 F1900b_r197_c140 F1900b_r227_c140
Non-Performing forborne exposures: Debt securities - Amount	$\text{sum}(\text{F1900a_r010_c060}, \text{F1900a_r181_c060}, \text{F1900a_r211_c060}) / 1000000000$	F1900a_r010_c060 F1900a_r181_c060 F1900a_r211_c060

Variable	Formula	ITS data points
Non-Performing forborne exposures: Debt securities - Coverage Ratio	$-\text{sum}(\text{F1900b_r010_c140}, \text{F1900b_r181_c140}, \text{F1900b_r211_c140}) / \text{sum}(\text{F1900a_r010_c060}, \text{F1900a_r181_c060}, \text{F1900a_r211_c060})$	F1900b_r010_c140 F1900b_r181_c140 F1900b_r211_c140 F1900a_r010_c060 F1900a_r181_c060 F1900a_r211_c060
Non-performing forborne exposures: Other - Amount	F1900a_r335_c060 / 1000000000	F1900a_r335_c060
Non-performing forborne exposures: Other - Coverage Ratio	$-\text{F1900b_r335_c140} / \text{F1900a_r335_c060}$	F1900a_r335_c060 F1900b_r335_c140
Non-performing forborne exposures: Off-balance sheet exposures - Amount	F1900d_r340_c060 / 1000000000	F1900d_r340_c060
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1900b_r340_c140} / \text{F1900d_r340_c060}$	F1900b_r340_c140 F1900d_r340_c060
Non-performing forborne exposures: Total - Amount	$\text{sum}(\text{F1900a_r180_c060}, \text{F1900a_r201_c060}, \text{F1900a_r231_c060}, \text{F1900a_r335_c060}, \text{F1900d_r340_c060}) / 1000000000$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900d_r340_c060
Non-performing forborne exposures: Total - Coverage ratio	$-\text{sum}(\text{F1900b_r180_c140}, \text{F1900b_r201_c140}, \text{F1900b_r231_c140}, \text{F1900b_r335_c140}, -\text{F1900b_r340_c140}) / \text{sum}(\text{F1900a_r180_c060}, \text{F1900a_r201_c060}, \text{F1900a_r231_c060}, \text{F1900a_r335_c060}, \text{F1900d_r340_c060})$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900b_r180_c140 F1900b_r201_c140 F1900b_r231_c140 F1900b_r335_c140 F1900b_r340_c140 F1900d_r340_c060
T04.03.2/3 Asset quality: non-performing exposures and forbearance		
Total exposures: Performing - Amount	$\text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800a_r550_c020}) / 1000000000$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800a_r550_c020
Total exposures: Performing - Coverage ratio	$-\text{sum}(\text{F1800b_r180_c140}, \text{F1800b_r201_c140}, \text{F1800b_r335_c140}, -\text{F1800b_r550_c140}) / \text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800a_r550_c020})$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800a_r550_c020 F1800b_r180_c140 F1800b_r201_c140 F1800b_r335_c140 F1800b_r550_c140
Total exposures: Non-performing - Amount	$\text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800a_r550_c060}) / 1000000000$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800a_r550_c060
Total exposures: Non-performing - Coverage ratio	$-\text{sum}(\text{F1800b_r180_c150}, \text{F1800b_r201_c150}, \text{F1800b_r231_c150}, \text{F1800b_r335_c150}, -\text{F1800b_r550_c150}) / \text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800a_r550_c060})$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800a_r550_c060 F1800b_r180_c150 F1800b_r201_c150 F1800b_r231_c150 F1800b_r335_c150 F1800b_r550_c150
Forborne exposures: Performing - Amount	$\text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r201_c020}, \text{F1900a_r231_c020}, \text{F1900a_r335_c020}, \text{F1900d_r340_c020}) / 1000000000$	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900d_r340_c020
Forborne exposures: Performing - Coverage ratio	$-\text{sum}(\text{F1900b_r180_c130}, \text{F1900b_r201_c130}, \text{F1900b_r335_c130}, -\text{F1900b_r340_c130}) / \text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r201_c020}, \text{F1900a_r231_c020}, \text{F1900a_r335_c020}, \text{F1900d_r340_c020})$	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900b_r180_c130 F1900b_r201_c130 F1900b_r335_c130 F1900b_r340_c130 F1900d_r340_c020
Forborne exposures: Non-performing - Amount	$\text{sum}(\text{F1900a_r180_c060}, \text{F1900a_r201_c060}, \text{F1900a_r231_c060}, \text{F1900a_r335_c060}, \text{F1900d_r340_c060}) / 1000000000$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900d_r340_c060

Variable	Formula	ITS data points
Forborne exposures: Non-performing - Coverage ratio	$\frac{-\text{sum}(\text{F1900b_r180_c140}, \text{F1900b_r201_c140}, \text{F1900b_r231_c140}, \text{F1900b_r335_c140}, -\text{F1900b_r340_c140})}{\text{sum}(\text{F1900a_r180_c060}, \text{F1900a_r201_c060}, \text{F1900a_r231_c060}, \text{F1900a_r335_c060}, \text{F1900d_r340_c060})}$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900b_r180_c140 F1900b_r201_c140 F1900b_r231_c140 F1900b_r335_c140 F1900b_r340_c140 F1900d_r340_c060
T04.04.1 Asset quality: fair value hierarchy		
Derivatives - Level 1	$\frac{\text{sum}(\text{F1400_r020_c010}, \text{F1400_r052_c010}, \text{F1400_r140_c010})}{1000000000}$	F1400_r020_c010 F1400_r052_c010 F1400_r140_c010
Derivatives - Level 2	$\frac{\text{sum}(\text{F1400_r020_c020}, \text{F1400_r052_c020}, \text{F1400_r140_c020})}{1000000000}$	F1400_r020_c020 F1400_r052_c020 F1400_r140_c020
Derivatives - Level 3	$\frac{\text{sum}(\text{F1400_r020_c030}, \text{F1400_r052_c030}, \text{F1400_r140_c030})}{1000000000}$	F1400_r020_c030 F1400_r052_c030 F1400_r140_c030
Equity instruments - Level 1	$\frac{\text{sum}(\text{F1400_r030_c010}, \text{F1400_r053_c010}, \text{F1400_r057_c010}, \text{F1400_r070_c010}, \text{F1400_r102_c010}, \text{F1400_r122_c010}, \text{F1400_r126_c010})}{1000000000}$	F1400_r030_c010 F1400_r053_c010 F1400_r057_c010 F1400_r070_c010 F1400_r102_c010 F1400_r122_c010 F1400_r126_c010
Equity instruments - Level 2	$\frac{\text{sum}(\text{F1400_r030_c020}, \text{F1400_r053_c020}, \text{F1400_r057_c020}, \text{F1400_r070_c020}, \text{F1400_r102_c020}, \text{F1400_r122_c020}, \text{F1400_r126_c020})}{1000000000}$	F1400_r030_c020 F1400_r053_c020 F1400_r057_c020 F1400_r070_c020 F1400_r102_c020 F1400_r122_c020 F1400_r126_c020
Equity instruments - Level 3	$\frac{\text{sum}(\text{F1400_r030_c030}, \text{F1400_r053_c030}, \text{F1400_r057_c030}, \text{F1400_r070_c030}, \text{F1400_r102_c030}, \text{F1400_r122_c030}, \text{F1400_r126_c030})}{1000000000}$	F1400_r030_c030 F1400_r053_c030 F1400_r057_c030 F1400_r070_c030 F1400_r102_c030 F1400_r122_c030 F1400_r126_c030
Debt securities - Level 1	$\frac{\text{sum}(\text{F1400_r040_c010}, \text{F1400_r054_c010}, \text{F1400_r058_c010}, \text{F1400_r080_c010}, \text{F1400_r103_c010}, \text{F1400_r123_c010}, \text{F1400_r127_c010})}{1000000000}$	F1400_r040_c010 F1400_r054_c010 F1400_r058_c010 F1400_r080_c010 F1400_r103_c010 F1400_r123_c010 F1400_r127_c010
Debt securities - Level 2	$\frac{\text{sum}(\text{F1400_r040_c020}, \text{F1400_r054_c020}, \text{F1400_r058_c020}, \text{F1400_r080_c020}, \text{F1400_r103_c020}, \text{F1400_r123_c020}, \text{F1400_r127_c020})}{1000000000}$	F1400_r040_c020 F1400_r054_c020 F1400_r058_c020 F1400_r080_c020 F1400_r103_c020 F1400_r123_c020 F1400_r127_c020
Debt securities - Level 3	$\frac{\text{sum}(\text{F1400_r040_c030}, \text{F1400_r054_c030}, \text{F1400_r058_c030}, \text{F1400_r080_c030}, \text{F1400_r103_c030}, \text{F1400_r123_c030}, \text{F1400_r127_c030})}{1000000000}$	F1400_r040_c030 F1400_r054_c030 F1400_r058_c030 F1400_r080_c030 F1400_r103_c030 F1400_r123_c030 F1400_r127_c030
Loans and advances - Level 1	$\frac{\text{sum}(\text{F1400_r050_c010}, \text{F1400_r055_c010}, \text{F1400_r059_c010}, \text{F1400_r090_c010}, \text{F1400_r104_c010}, \text{F1400_r124_c010}, \text{F1400_r128_c010})}{1000000000}$	F1400_r050_c010 F1400_r055_c010 F1400_r059_c010 F1400_r090_c010 F1400_r104_c010 F1400_r124_c010 F1400_r128_c010
Loans and advances - Level 2	$\frac{\text{sum}(\text{F1400_r050_c020}, \text{F1400_r055_c020}, \text{F1400_r059_c020}, \text{F1400_r090_c020}, \text{F1400_r104_c020}, \text{F1400_r124_c020}, \text{F1400_r128_c020})}{1000000000}$	F1400_r050_c020 F1400_r055_c020 F1400_r059_c020 F1400_r090_c020 F1400_r104_c020 F1400_r124_c020 F1400_r128_c020

Variable	Formula	ITS data points
Loans and advances - Level 3	sum(F1400_r050_c030, F1400_r055_c030, F1400_r059_c030, F1400_r090_c030, F1400_r104_c030, F1400_r124_c030, F1400_r128_c030) / 1000000000	F1400_r050_c030 F1400_r055_c030 F1400_r059_c030 F1400_r090_c030 F1400_r104_c030 F1400_r124_c030 F1400_r128_c030
Total - Level 1	sum(F1400_r020_c010, F1400_r030_c010, F1400_r040_c010, F1400_r050_c010, F1400_r052_c010, F1400_r053_c010, F1400_r054_c010, F1400_r055_c010, F1400_r057_c010, F1400_r058_c010, F1400_r059_c010, F1400_r070_c010, F1400_r080_c010, F1400_r090_c010, F1400_r102_c010, F1400_r103_c010, F1400_r104_c010, F1400_r122_c010, F1400_r123_c010, F1400_r124_c010, F1400_r126_c010, F1400_r127_c010, F1400_r128_c010, F1400_r140_c010) / 1000000000	F1400_r020_c010 F1400_r030_c010 F1400_r040_c010 F1400_r050_c010 F1400_r052_c010 F1400_r053_c010 F1400_r054_c010 F1400_r055_c010 F1400_r057_c010 F1400_r058_c010 F1400_r059_c010 F1400_r070_c010 F1400_r080_c010 F1400_r090_c010 F1400_r102_c010 F1400_r103_c010 F1400_r104_c010 F1400_r122_c010 F1400_r123_c010 F1400_r124_c010 F1400_r126_c010 F1400_r127_c010 F1400_r128_c010 F1400_r140_c010
Total - Level 2	sum(F1400_r020_c020, F1400_r030_c020, F1400_r040_c020, F1400_r050_c020, F1400_r052_c020, F1400_r053_c020, F1400_r054_c020, F1400_r055_c020, F1400_r057_c020, F1400_r058_c020, F1400_r059_c020, F1400_r070_c020, F1400_r080_c020, F1400_r090_c020, F1400_r102_c020, F1400_r103_c020, F1400_r104_c020, F1400_r122_c020, F1400_r123_c020, F1400_r124_c020, F1400_r126_c020, F1400_r127_c020, F1400_r128_c020, F1400_r140_c020) / 1000000000	F1400_r020_c020 F1400_r030_c020 F1400_r040_c020 F1400_r050_c020 F1400_r052_c020 F1400_r053_c020 F1400_r054_c020 F1400_r055_c020 F1400_r057_c020 F1400_r058_c020 F1400_r059_c020 F1400_r070_c020 F1400_r080_c020 F1400_r090_c020 F1400_r102_c020 F1400_r103_c020 F1400_r104_c020 F1400_r122_c020 F1400_r123_c020 F1400_r124_c020 F1400_r126_c020 F1400_r127_c020 F1400_r128_c020 F1400_r140_c020
Total - Level 3	sum(F1400_r020_c030, F1400_r030_c030, F1400_r040_c030, F1400_r050_c030, F1400_r052_c030, F1400_r053_c030, F1400_r054_c030, F1400_r055_c030, F1400_r057_c030, F1400_r058_c030, F1400_r059_c030, F1400_r070_c030, F1400_r080_c030, F1400_r090_c030, F1400_r102_c030, F1400_r103_c030, F1400_r104_c030, F1400_r122_c030, F1400_r123_c030, F1400_r124_c030, F1400_r126_c030, F1400_r127_c030, F1400_r128_c030, F1400_r140_c030) / 1000000000	F1400_r020_c030 F1400_r030_c030 F1400_r040_c030 F1400_r050_c030 F1400_r052_c030 F1400_r053_c030 F1400_r054_c030 F1400_r055_c030 F1400_r057_c030 F1400_r058_c030 F1400_r059_c030 F1400_r070_c030 F1400_r080_c030 F1400_r090_c030 F1400_r102_c030 F1400_r103_c030 F1400_r104_c030 F1400_r122_c030 F1400_r123_c030 F1400_r124_c030 F1400_r126_c030 F1400_r127_c030 F1400_r128_c030 F1400_r140_c030

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

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

Variable	Formula	ITS data points
Level 2 - Ratio	sum(F1400_r020_c020, F1400_r030_c020, F1400_r040_c020, F1400_r050_c020, F1400_r052_c020, F1400_r053_c020, F1400_r054_c020, F1400_r055_c020, F1400_r057_c020, F1400_r058_c020, F1400_r059_c020, F1400_r070_c020, F1400_r080_c020, F1400_r090_c020, F1400_r102_c020, F1400_r103_c020, F1400_r104_c020, F1400_r122_c020, F1400_r123_c020, F1400_r124_c020, F1400_r126_c020, F1400_r127_c020, F1400_r128_c020, F1400_r140_c020) / F0101_r380_c010	F0101_r380_c010 F1400_r020_c020 F1400_r030_c020 F1400_r040_c020 F1400_r050_c020 F1400_r052_c020 F1400_r053_c020 F1400_r054_c020 F1400_r055_c020 F1400_r057_c020 F1400_r058_c020 F1400_r059_c020 F1400_r070_c020 F1400_r080_c020 F1400_r090_c020 F1400_r102_c020 F1400_r103_c020 F1400_r104_c020 F1400_r122_c020 F1400_r123_c020 F1400_r124_c020 F1400_r126_c020 F1400_r127_c020 F1400_r128_c020 F1400_r140_c020
Level 3 - Amount	sum(F1400_r020_c030, F1400_r030_c030, F1400_r040_c030, F1400_r050_c030, F1400_r052_c030, F1400_r053_c030, F1400_r054_c030, F1400_r055_c030, F1400_r057_c030, F1400_r058_c030, F1400_r059_c030, F1400_r070_c030, F1400_r080_c030, F1400_r090_c030, F1400_r102_c030, F1400_r103_c030, F1400_r104_c030, F1400_r122_c030, F1400_r123_c030, F1400_r124_c030, F1400_r126_c030, F1400_r127_c030, F1400_r128_c030, F1400_r140_c030) / 1000000000	F1400_r020_c030 F1400_r030_c030 F1400_r040_c030 F1400_r050_c030 F1400_r052_c030 F1400_r053_c030 F1400_r054_c030 F1400_r055_c030 F1400_r057_c030 F1400_r058_c030 F1400_r059_c030 F1400_r070_c030 F1400_r080_c030 F1400_r090_c030 F1400_r102_c030 F1400_r103_c030 F1400_r104_c030 F1400_r122_c030 F1400_r123_c030 F1400_r124_c030 F1400_r126_c030 F1400_r127_c030 F1400_r128_c030 F1400_r140_c030
Level 3 - Ratio	sum(F1400_r020_c030, F1400_r030_c030, F1400_r040_c030, F1400_r050_c030, F1400_r052_c030, F1400_r053_c030, F1400_r054_c030, F1400_r055_c030, F1400_r057_c030, F1400_r058_c030, F1400_r059_c030, F1400_r070_c030, F1400_r080_c030, F1400_r090_c030, F1400_r102_c030, F1400_r103_c030, F1400_r104_c030, F1400_r122_c030, F1400_r123_c030, F1400_r124_c030, F1400_r126_c030, F1400_r127_c030, F1400_r128_c030, F1400_r140_c030) / F0101_r380_c010	F0101_r380_c010 F1400_r020_c030 F1400_r030_c030 F1400_r040_c030 F1400_r050_c030 F1400_r052_c030 F1400_r053_c030 F1400_r054_c030 F1400_r055_c030 F1400_r057_c030 F1400_r058_c030 F1400_r059_c030 F1400_r070_c030 F1400_r080_c030 F1400_r090_c030 F1400_r102_c030 F1400_r103_c030 F1400_r104_c030 F1400_r122_c030 F1400_r123_c030 F1400_r124_c030 F1400_r126_c030 F1400_r127_c030 F1400_r128_c030 F1400_r140_c030

Variable	Formula	ITS data points
5. Funding		
T05.01.1/2/3 Loan-to-deposit ratio		
Total loans and advances to non-financial corporations and households	sum(F0401_r170_c010, F04021_r160_c010, F04022_r170_c010, F04031_r160_c010, F04041_r120_c010, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0408_r170_c035, F0409_r120_c050, F0410_r170_c010, F0401_r180_c010, F04021_r170_c010, F04022_r180_c010, F04031_r170_c010, F04041_r130_c010, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0408_r180_c035, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r170_c010 F0401_r180_c010 F04021_r160_c010 F04021_r170_c010 F04022_r170_c010 F04022_r180_c010 F04031_r160_c010 F04031_r170_c010 F04041_r120_c010 F04041_r130_c010 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r170_c035 F0408_r180_c010 F0408_r180_c035 F0409_r120_c050 F0409_r130_c050 F0410_r170_c010 F0410_r180_c010
Total deposits to non-financial corporations and households	sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035, F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035) / 1000000000	F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035
Loan-to-deposit ratio	sum(F0401_r170_c010, F04021_r160_c010, F04022_r170_c010, F04031_r160_c010, F04041_r120_c010, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0408_r170_c035, F0409_r120_c050, F0410_r170_c010, F0401_r180_c010, F04021_r170_c010, F04022_r180_c010, F04031_r170_c010, F04041_r130_c010, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0408_r180_c035, F0409_r130_c050, F0410_r180_c010) / sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035, F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035)	F0401_r170_c010 F0401_r180_c010 F04021_r160_c010 F04021_r170_c010 F04022_r170_c010 F04022_r180_c010 F04031_r160_c010 F04031_r170_c010 F04041_r120_c010 F04041_r130_c010 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r170_c035 F0408_r180_c010 F0408_r180_c035 F0409_r120_c050 F0409_r130_c050 F0410_r170_c010 F0410_r180_c010 F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035
6. Liquidity		
T06.01.1/2/3 Liquidity coverage ratio		
Numerator: Liquidity Buffer	C7600a_r010_c010 / 1000000000	C7600a_r010_c010
Level 1 assets: unadjusted	sum(C7600a_r040_c010, C7600a_r100_c010) / 1000000000	C7600a_r040_c010 C7600a_r100_c010
Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows	-sum(C7600a_r050_c010, -C7600a_r060_c010, C7600a_r070_c010, -C7600a_r080_c010, C7600a_r110_c010, -C7600a_r120_c010) / 1000000000	C7600a_r050_c010 C7600a_r060_c010 C7600a_r070_c010 C7600a_r080_c010 C7600a_r110_c010 C7600a_r120_c010
Level 1 assets: adjusted amount before cap application	sum(C7600a_r090_c010, C7600a_r130_c010) / 1000000000	C7600a_r090_c010 C7600a_r130_c010
Excluding EHQCB	C7600a_r090_c010 / 1000000000	C7600a_r090_c010

Variable	Formula	ITS data points
EHQCB	$C7600a_r130_c010 / 1000000000$	C7600a_r130_c010
Level 2 assets: unadjusted	$\text{sum}(C7600a_r160_c010, C7600a_r220_c010) / 1000000000$	C7600a_r160_c010 C7600a_r220_c010
<i>Level 2 asset collaterals adjustments for 30 days outflows and inflows</i>	$-\text{sum}(C7600a_r170_c010, -C7600a_r180_c010, C7600a_r230_c010, -C7600a_r240_c010) / 1000000000$	C7600a_r170_c010 C7600a_r180_c010 C7600a_r230_c010 C7600a_r240_c010
<i>Level 2 assets: adjusted amount before cap application</i>	$\text{sum}(C7600a_r190_c010, C7600a_r250_c010) / 1000000000$	C7600a_r190_c010 C7600a_r250_c010
Level 2A	$C7600a_r190_c010 / 1000000000$	C7600a_r190_c010
Level 2B	$C7600a_r250_c010 / 1000000000$	C7600a_r250_c010
Excess liquidity asset amount	$C7600a_r280_c010 / 1000000000$	C7600a_r280_c010
Denominator: Net liquidity outflow	$C7600a_r020_c010 / 1000000000$	C7600a_r020_c010
Total outflows	$C7600a_r300_c010 / 1000000000$	C7600a_r300_c010
Reduction for inflows	$\text{sum}(C7600a_r340_c010, C7600a_r350_c010, C7600a_r360_c010) / 1000000000$	C7600a_r340_c010 C7600a_r350_c010 C7600a_r360_c010
Liquidity coverage ratio	$C7600a_r010_c010 / C7600a_r020_c010$	C7600a_r010_c010 C7600a_r020_c010
T06.02.1/2/3 Liquidity coverage ratio band		
Liquidity coverage ratio	$C7600a_r010_c010 / C7600a_r020_c010$	C7600a_r010_c010 C7600a_r020_c010

Note: XX refers to the country