

Definitions of the ITS data points presented in Supervisory Banking Statistics, third quarter 2020

EBA Reporting framework 2.8 (applicable from Q4 2018 to Q4 2019 for COREP and from Q4 2018 to Q1 2020 for FINREP)

| 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 deposits | 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 | $\text{sum}(\text{F0101_r070_c010}, \text{F0101_r093_c010}, \text{F0101_r097_c010}, \text{F0101_r110_c010}, \text{F0101_r142_c010}, \text{F0101_r172_c010}, \text{F0101_r176_c010}, \text{F0101_r235_c010}, \text{F0101_r390_c010}) / 1000000000$ | 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 | $\text{sum}(\text{F0101_r060_c010}, \text{F0101_r092_c010}, \text{F0101_r240_c010}) / 1000000000$ | F0101_r060_c010 F0101_r092_c010 F0101_r240_c010 |
| Trading | $\text{sum}(\text{F0101_r060_c010}, \text{F0101_r092_c010}) / 1000000000$ | F0101_r060_c010 F0101_r092_c010 |
| Derivatives – hedge accounting | $\text{F0101_r240_c010} / 1000000000$ | F0101_r240_c010 |
| Investments in subsidiaries, joint-ventures and associates | $\text{F0101_r260_c010} / 1000000000$ | F0101_r260_c010 |
| Intangible assets and goodwill | $\text{F0101_r300_c010} / 1000000000$ | F0101_r300_c010 |
| Other assets | $\text{sum}(\text{F0101_r380_c010}, -\text{F0101_r010_c010}, -\text{F0101_r090_c010}, -\text{F0101_r095_c010}, -\text{F0101_r099_c010}, -\text{F0101_r130_c010}, -\text{F0101_r144_c010}, -\text{F0101_r174_c010}, -\text{F0101_r178_c010}, -\text{F0101_r183_c010}, -\text{F0101_r233_c010}, -\text{F0101_r237_c010}, -\text{F0101_r080_c010}, -\text{F0101_r094_c010}, -\text{F0101_r098_c010}, -\text{F0101_r120_c010}, -\text{F0101_r143_c010}, -\text{F0101_r173_c010}, -\text{F0101_r177_c010}, -\text{F0101_r182_c010}, -\text{F0101_r232_c010}, -\text{F0101_r236_c010}, -\text{F0101_r070_c010}, -\text{F0101_r093_c010}, -\text{F0101_r097_c010}, -\text{F0101_r110_c010}, -\text{F0101_r142_c010}, -\text{F0101_r172_c010}, -\text{F0101_r176_c010}, -\text{F0101_r235_c010}, -\text{F0101_r390_c010}, -\text{F0101_r060_c010}, -\text{F0101_r092_c010}, -\text{F0101_r240_c010}, -\text{F0101_r260_c010}, -\text{F0101_r300_c010}) / 1000000000$ | 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 | $\text{F0101_r380_c010} / 1000000000$ | F0101_r380_c010 |
| Share of unencumbered assets | $\text{F3201_r010_c060} / \text{sum}(\text{F3201_r010_c010}, \text{F3201_r010_c060})$ | F3201_r010_c010 F3201_r010_c060 |
| Share of encumbered assets | $\text{F3201_r010_c010} / \text{sum}(\text{F3201_r010_c010}, \text{F3201_r010_c060})$ | F3201_r010_c010 F3201_r010_c060 |
| T02.04.1/2/3 Composition of liabilities and equity | | |
| Deposits | $\text{sum}(\text{F0801a_r050_c010}, \text{F0801a_r050_c020}, \text{F0801a_r050_c030}, \text{F0801a_r050_c034}, \text{F0801a_r050_c035}) / 1000000000$ | F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 |
| Central banks | $\text{sum}(\text{F0801a_r060_c010}, \text{F0801a_r060_c020}, \text{F0801a_r060_c030}, \text{F0801a_r060_c034}, \text{F0801a_r060_c035}) / 1000000000$ | F0801a_r060_c010 F0801a_r060_c020 F0801a_r060_c030 F0801a_r060_c034 F0801a_r060_c035 |
| General governments | $\text{sum}(\text{F0801a_r110_c010}, \text{F0801a_r110_c020}, \text{F0801a_r110_c030}, \text{F0801a_r110_c034}, \text{F0801a_r110_c035}) / 1000000000$ | F0801a_r110_c010 F0801a_r110_c020 F0801a_r110_c030 F0801a_r110_c034 F0801a_r110_c035 |
| Credit institutions | $\text{sum}(\text{F0801a_r160_c010}, \text{F0801a_r160_c020}, \text{F0801a_r160_c030}, \text{F0801a_r160_c034}, \text{F0801a_r160_c035}) / 1000000000$ | 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 interest investments | 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 |
| <i>of which: exposures to institutions</i> | C0200_r120_c010 / 1000000000 | C0200_r120_c010 |
| <i>of which: exposures to corporates</i> | C0200_r130_c010 / 1000000000 | C0200_r130_c010 |
| <i>of which: exposures to retail</i> | C0200_r140_c010 / 1000000000 | C0200_r140_c010 |
| <i>of which: exposures secured by mortgages on immovable</i> | C0200_r150_c010 / 1000000000 | C0200_r150_c010 |
| Internal rating based Approach (IRB) | C0200_r240_c010 / 1000000000 | C0200_r240_c010 |
| <i>of which: exposures to institutions</i> | sum(C0200_r270_c010, C0200_r330_c010) / 1000000000 | C0200_r270_c010 C0200_r330_c010 |
| <i>of which: exposures to corporates</i> | 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> | $\text{sum}(C0200_r390_c010, C0200_r400_c010, C0200_r410_c010) / 1000000000$ | C0200_r390_c010 C0200_r400_c010 C0200_r410_c010 |
| <i>of which: exposures secured by real estate</i> | $\text{sum}(C0200_r370_c010, C0200_r380_c010) / 1000000000$ | C0200_r370_c010 C0200_r380_c010 |
| Risk exposure for contributions to the default fund of a CCP | $C0200_r460_c010 / 1000000000$ | C0200_r460_c010 |
| Settlement/delivery risk exposure amount | $C0200_r490_c010 / 1000000000$ | C0200_r490_c010 |
| Market risk exposure amount | $C0200_r520_c010 / 1000000000$ | C0200_r520_c010 |
| Market risk exposure under SA | $C0200_r530_c010 / 1000000000$ | C0200_r530_c010 |
| Market risk exposure under IM approach | $C0200_r580_c010 / 1000000000$ | C0200_r580_c010 |
| Operational risk exposure amount | $C0200_r590_c010 / 1000000000$ | C0200_r590_c010 |
| Operational risk exposure under BIA | $C0200_r600_c010 / 1000000000$ | C0200_r600_c010 |
| Operational risk exposure under TSA/ASA | $C0200_r610_c010 / 1000000000$ | C0200_r610_c010 |
| Operational risk exposure under AMA | $C0200_r620_c010 / 1000000000$ | C0200_r620_c010 |
| Risk exposure for credit valuation adjustment | $C0200_r640_c010 / 1000000000$ | C0200_r640_c010 |
| Other | $\text{sum}(C0200_r630_c010, C0200_r680_c010, C0200_r690_c010) / 1000000000$ | C0200_r630_c010 C0200_r680_c010 C0200_r690_c010 |
| Total risk exposure amount | $C0200_r010_c010 / 1000000000$ | C0200_r010_c010 |
| Risk weights of exposures to institutions - Standardised approach (StA) | $C0200_r120_c010 / C0700a_r010_c200_007$ | C0200_r120_c010 C0700a_r010_c200_007 |
| Risk weights of exposures to corporates - Standardised approach (StA) | $C0200_r130_c010 / C0700a_r010_c200_008$ | C0200_r130_c010 C0700a_r010_c200_008 |
| Risk weights of exposures to retail - Standardised approach (StA) | $C0200_r140_c010 / C0700a_r010_c200_009$ | C0200_r140_c010 C0700a_r010_c200_009 |
| Risk weights of exposures secured by mortgages on immovable property - Standardised approach (StA) | $C0200_r150_c010 / C0700a_r010_c200_010$ | C0200_r150_c010 C0700a_r010_c200_010 |
| Risk weights of exposures to institutions - Internal ratings based approach (IRB) | $\text{sum}(C0200_r270_c010, C0200_r330_c010) / \text{sum}(C0801a_r010_c110_005, C0801a_r010_c110_006)$ | 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) | $\text{sum}(C0200_r280_c010, C0200_r290_c010, C0200_r300_c010, C0200_r340_c010, C0200_r350_c010, C0200_r360_c010) / \text{sum}(C0801a_r010_c110_007, C0801a_r010_c110_008, C0801a_r010_c110_009, C0801a_r010_c110_010, C0801a_r010_c110_011, C0801a_r010_c110_012)$ | 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) | $\text{sum}(C0200_r390_c010, C0200_r400_c010, C0200_r410_c010) / \text{sum}(C0801a_r010_c110_015, C0801a_r010_c110_016, C0801a_r010_c110_017)$ | 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) | $\text{sum}(C0200_r370_c010, C0200_r380_c010) / \text{sum}(C0801a_r010_c110_013, C0801a_r010_c110_014)$ | 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 | $\text{sum}(C0902_r020_c010_XX * C0902_r020_c080_XX, - C0902_r020_c030_XX) / \text{sum}(\text{sum}(C0902_r020_c010_XX, - C0902_r020_c030_XX))$ | C0902_r020_c010_XX C0902_r020_c030_XX C0902_r020_c080_XX |
| PD assigned to the obligor grade or pool - Corporates | $\text{sum}(C0902_r030_c010_XX * C0902_r030_c080_XX, - C0902_r030_c030_XX) / \text{sum}(\text{sum}(C0902_r030_c010_XX, - C0902_r030_c030_XX))$ | C0902_r030_c010_XX C0902_r030_c030_XX C0902_r030_c080_XX |
| <i>of which: SME</i> | $\text{sum}(C0902_r050_c010_XX * C0902_r050_c080_XX, - C0902_r050_c030_XX) / \text{sum}(\text{sum}(C0902_r050_c010_XX, - C0902_r050_c030_XX))$ | C0902_r050_c010_XX C0902_r050_c030_XX C0902_r050_c080_XX |
| PD assigned to the obligor grade or pool - Retail | $\text{sum}(C0902_r060_c010_XX * C0902_r060_c080_XX, - C0902_r060_c030_XX) / \text{sum}(\text{sum}(C0902_r060_c010_XX, - C0902_r060_c030_XX))$ | C0902_r060_c010_XX C0902_r060_c030_XX C0902_r060_c080_XX |
| PD assigned to the obligor grade or pool - Retail - Secured by immovable property - Non-SME | $\text{sum}(C0902_r090_c010_XX * C0902_r090_c080_XX, - C0902_r090_c030_XX) / \text{sum}(\text{sum}(C0902_r090_c010_XX, - C0902_r090_c030_XX))$ | C0902_r090_c010_XX C0902_r090_c030_XX C0902_r090_c080_XX |
| PD assigned to the obligor grade or pool - Qualifying Revolving | $\text{sum}(C0902_r100_c010_XX * C0902_r100_c080_XX, - C0902_r100_c030_XX) / \text{sum}(\text{sum}(C0902_r100_c010_XX, - C0902_r100_c030_XX))$ | C0902_r100_c010_XX C0902_r100_c030_XX C0902_r100_c080_XX |
| PD assigned to the obligor grade or pool - Other Retail | $\text{sum}(C0902_r110_c010_XX * C0902_r110_c080_XX, - C0902_r110_c030_XX) / \text{sum}(\text{sum}(C0902_r110_c010_XX, - C0902_r110_c030_XX))$ | C0902_r110_c010_XX C0902_r110_c030_XX C0902_r110_c080_XX |
| Exposure weighted average LGD - Institutions | $C0902_r020_c090_XX * \text{sum}(C0902_r020_c010_XX, - C0902_r020_c030_XX) / \text{sum}(\text{sum}(C0902_r020_c010_XX, - C0902_r020_c030_XX))$ | 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 |

| Variable | Formula | ITS data points |
|---|---|--|
| Non-performing exposures: Credit institutions - Amount | $\frac{\text{sum}(\text{F1800a_r100_c060}, \text{F1800a_r194_c060}, \text{F1800a_r224_c060})}{1000000000}$ | F1800a_r100_c060 F1800a_r194_c060 F1800a_r224_c060 |
| Non-performing exposures: Credit institutions - Coverage ratio | $\frac{-\text{sum}(\text{F1800b_r100_c150}, \text{F1800b_r194_c150}, \text{F1800b_r224_c150})}{\text{sum}(\text{F1800a_r100_c060}, \text{F1800a_r194_c060}, \text{F1800a_r224_c060})}$ | 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 | $\frac{\text{sum}(\text{F1800a_r110_c060}, \text{F1800a_r195_c060}, \text{F1800a_r225_c060})}{1000000000}$ | F1800a_r110_c060 F1800a_r195_c060 F1800a_r225_c060 |
| Non-performing exposures: Other financial corporations - Coverage ratio | $\frac{-\text{sum}(\text{F1800b_r110_c150}, \text{F1800b_r195_c150}, \text{F1800b_r225_c150})}{\text{sum}(\text{F1800a_r110_c060}, \text{F1800a_r195_c060}, \text{F1800a_r225_c060})}$ | 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 | $\frac{\text{sum}(\text{F1800a_r120_c060}, \text{F1800a_r196_c060}, \text{F1800a_r226_c060})}{1000000000}$ | F1800a_r120_c060 F1800a_r196_c060 F1800a_r226_c060 |
| Non-performing exposures: Non-financial corporations - Coverage ratio | $\frac{-\text{sum}(\text{F1800b_r120_c150}, \text{F1800b_r196_c150}, \text{F1800b_r226_c150})}{\text{sum}(\text{F1800a_r120_c060}, \text{F1800a_r196_c060}, \text{F1800a_r226_c060})}$ | F1800a_r120_c060 F1800a_r196_c060 F1800a_r226_c060 F1800b_r120_c150 F1800b_r196_c150 F1800b_r226_c150 |
| Non-performing exposures: Households - Amount | $\frac{\text{sum}(\text{F1800a_r150_c060}, \text{F1800a_r197_c060}, \text{F1800a_r227_c060})}{1000000000}$ | F1800a_r150_c060 F1800a_r197_c060 F1800a_r227_c060 |
| Non-performing exposures: Households - Coverage ratio | $\frac{-\text{sum}(\text{F1800b_r150_c150}, \text{F1800b_r197_c150}, \text{F1800b_r227_c150})}{\text{sum}(\text{F1800a_r150_c060}, \text{F1800a_r197_c060}, \text{F1800a_r227_c060})}$ | F1800a_r150_c060 F1800a_r197_c060 F1800a_r227_c060 F1800b_r150_c150 F1800b_r197_c150 F1800b_r227_c150 |
| Non-performing exposures: Debt securities - Amount | $\frac{\text{sum}(\text{F1800a_r010_c060}, \text{F1800a_r181_c060}, \text{F1800a_r211_c060})}{1000000000}$ | F1800a_r010_c060 F1800a_r181_c060 F1800a_r211_c060 |
| Non-performing exposures: Debt securities - Coverage ratio | $\frac{-\text{sum}(\text{F1800b_r010_c150}, \text{F1800b_r181_c150}, \text{F1800b_r211_c150})}{\text{sum}(\text{F1800a_r010_c060}, \text{F1800a_r181_c060}, \text{F1800a_r211_c060})}$ | 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 | $\frac{\text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800a_r550_c060})}{1000000000}$ | F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800a_r550_c060 |
| Non-performing exposures: Total - Coverage ratio | $\frac{-\text{sum}(\text{F1800b_r180_c150}, \text{F1800b_r201_c150}, \text{F1800b_r231_c150}, \text{F1800b_r335_c150}, -\text{F1800b_r550_c150})}{\text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800a_r550_c060})}$ | 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 | $\frac{\text{sum}(\text{F1800a_r070_c010}, \text{F1800a_r191_c010}, \text{F1800a_r221_c010})}{1000000000}$ | F1800a_r070_c010 F1800a_r191_c010 F1800a_r221_c010 |
| Non-performing loans and advances | $\frac{\text{sum}(\text{F1800a_r070_c060}, \text{F1800a_r191_c060}, \text{F1800a_r221_c060})}{1000000000}$ | F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060 |
| Non-performing loans ratio | $\frac{\text{sum}(\text{F1800a_r070_c060}, \text{F1800a_r191_c060}, \text{F1800a_r221_c060})}{\text{sum}(\text{F1800a_r070_c010}, \text{F1800a_r191_c010}, \text{F1800a_r221_c010})}$ | 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 | $-\text{sum}(\text{F1900b_r180_c130}, \text{F1900b_r201_c130}, \text{F1900b_r335_c130}, -\text{F1900b_r340_c130}) / \text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r201_c020}, \text{F1900a_r231_c020}, \text{F1900a_r335_c020}, \text{F1900d_r340_c020})$ | 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 |
| 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 | $\text{F1900a_r335_c060} / 1000000000$ | 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 | $\text{F1900d_r340_c060} / 1000000000$ | 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 | $\frac{\text{sum}(F1400_r020_c010, F1400_r030_c010, F1400_r040_c010, F1400_r050_c010, F1400_r052_c010, F1400_r053_c010, F1400_r054_c010, F1400_r055_c010, F1400_r057_c010, F1400_r058_c010, F1400_r059_c010, F1400_r070_c010, F1400_r080_c010, F1400_r090_c010, F1400_r102_c010, F1400_r103_c010, F1400_r104_c010, F1400_r122_c010, F1400_r123_c010, F1400_r124_c010, F1400_r126_c010, F1400_r127_c010, F1400_r128_c010, F1400_r140_c010)}{F0101_r380_c010}$ | 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 | $\frac{\text{sum}(F1400_r020_c020, F1400_r030_c020, F1400_r040_c020, F1400_r050_c020, F1400_r052_c020, F1400_r053_c020, F1400_r054_c020, F1400_r055_c020, F1400_r057_c020, F1400_r058_c020, F1400_r059_c020, F1400_r070_c020, F1400_r080_c020, F1400_r090_c020, F1400_r102_c020, F1400_r103_c020, F1400_r104_c020, F1400_r122_c020, F1400_r123_c020, F1400_r124_c020, F1400_r126_c020, F1400_r127_c020, F1400_r128_c020, F1400_r140_c020)}{F0101_r380_c010}$ | 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 | $\frac{\text{sum}(F1400_r020_c030, F1400_r030_c030, F1400_r040_c030, F1400_r050_c030, F1400_r052_c030, F1400_r053_c030, F1400_r054_c030, F1400_r055_c030, F1400_r057_c030, F1400_r058_c030, F1400_r059_c030, F1400_r070_c030, F1400_r080_c030, F1400_r090_c030, F1400_r102_c030, F1400_r103_c030, F1400_r104_c030, F1400_r122_c030, F1400_r123_c030, F1400_r124_c030, F1400_r126_c030, F1400_r127_c030, F1400_r128_c030, F1400_r140_c030)}{F0101_r380_c010}$ | 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 from 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 |

| Variable | Formula | ITS data points |
|---|---|--|
| T05.02.1/2/3 Deposits to total funding ratio | | |
| Deposits from credit institutions & other financial corporations to total funding | sum(F0801a_r160_c010, F0801a_r160_c020, F0801a_r160_c030, F0801a_r160_c034, F0801a_r160_c035, F0801a_r210_c010, F0801a_r210_c020, F0801a_r210_c030, F0801a_r210_c034, F0801a_r210_c035)/sum(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, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035) | F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r160_c010 F0801a_r160_c020 F0801a_r160_c030 F0801a_r160_c034 F0801a_r160_c035 F0801a_r210_c010 F0801a_r210_c020 F0801a_r210_c030 F0801a_r210_c034 F0801a_r210_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_c035 |
| Deposits from non-financial corporations to total funding | sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035)/sum(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, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035) | F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_c035 |
| Deposits from households to total funding | sum(F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035)/sum(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, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035) | F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_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 |
| Level 2 asset collaterals adjustments for 30 days outflows and inflows | $-\text{sum}(C7600a_r170_c010, -C7600a_r180_c010, C7600a_r230_c010, -C7600a_r240_c010) / 1000000000$ | C7600a_r170_c010 C7600a_r180_c010 C7600a_r230_c010 C7600a_r240_c010 |
| Level 2 assets: adjusted amount before cap application | $\text{sum}(C7600a_r190_c010, C7600a_r250_c010) / 1000000000$ | 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

Definitions of the ITS data points presented in Supervisory Banking Statistics

EBA Reporting framework 2.9 (applicable from Q1 2020 onwards for COREP and Q2 2020 onwards for FINREP)

| 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 | $-\text{sum}(F0200_r360_c010, F0200_r385_c010, F0200_r390_c010) / 1000000$ | F0200_r360_c010 F0200_r385_c010 F0200_r390_c010 |
| Net income before impairment, provisions and taxes | $\text{sum}(F0200_r355_c010, -F0200_r360_c010, -F0200_r385_c010, -F0200_r390_c010) / 1000000$ | F0200_r355_c010 F0200_r360_c010 F0200_r385_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 | $\text{sum}(F0200_r610_c010, F0200_r430_c010, F0200_r460_c010, F0200_r510_c010, F0200_r520_c010, -F0200_r355_c010, F0200_r360_c010, F0200_r385_c010, F0200_r390_c010) / 1000000$ | F0200_r355_c010 F0200_r360_c010 F0200_r385_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) | $\text{sum}(F0200_r360_c010, F0200_r385_c010, F0200_r390_c010) / F0200_r355_c010$ | F0200_r355_c010 F0200_r360_c010 F0200_r385_c010 F0200_r390_c010 |
| T02.03.1/2/3 Composition of assets | | |
| Cash, cash balances at central banks, other demand deposits | $F0101_r010_c010 / 1000000000$ | F0101_r010_c010 |

| Variable | Formula | ITS data points |
|------------------------------|---|---|
| Loans and advances | 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 |
| 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 |

| Variable | Formula | ITS data points |
|--|---|--|
| 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 |
| 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 |

| Variable | Formula | ITS data points |
|--|--|--|
| General governments | $\text{sum}(F0801a_r110_c010, F0801a_r110_c020, F0801a_r110_c030, F0801a_r110_c034, F0801a_r110_c035) / 1000000000$ | F0801a_r110_c010 F0801a_r110_c020 F0801a_r110_c030 F0801a_r110_c034 F0801a_r110_c035 |
| Credit institutions | $\text{sum}(F0801a_r160_c010, F0801a_r160_c020, F0801a_r160_c030, F0801a_r160_c034, F0801a_r160_c035) / 1000000000$ | F0801a_r160_c010 F0801a_r160_c020 F0801a_r160_c030 F0801a_r160_c034 F0801a_r160_c035 |
| Other financial corporations | $\text{sum}(F0801a_r210_c010, F0801a_r210_c020, F0801a_r210_c030, F0801a_r210_c034, F0801a_r210_c035) / 1000000000$ | F0801a_r210_c010 F0801a_r210_c020 F0801a_r210_c030 F0801a_r210_c034 F0801a_r210_c035 |
| Non-financial corporations | $\text{sum}(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035) / 1000000000$ | F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 |
| Households | $\text{sum}(F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035) / 1000000000$ | F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035 |
| Debt securities issued | $\text{sum}(F0801a_r360_c010, F0801a_r360_c020, F0801a_r360_c030, F0801a_r360_c034, F0801a_r360_c035) / 1000000000$ | F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 |
| <i>of which: subordinated</i> | $\text{sum}(F0802_r020_c010, F0802_r020_c020, F0802_r020_c030) / 1000000000$ | F0802_r020_c010 F0802_r020_c020 F0802_r020_c030 |
| Derivatives | $\text{sum}(F0102_r020_c010, F0102_r062_c010, F0102_r150_c010) / 1000000000$ | F0102_r020_c010 F0102_r062_c010 F0102_r150_c010 |
| <i>of which: trading</i> | $\text{sum}(F0102_r020_c010, F0102_r062_c010) / 1000000000$ | F0102_r020_c010 F0102_r062_c010 |
| Provisions | $F0102_r170_c010 / 1000000000$ | F0102_r170_c010 |
| Other liabilities | $\text{sum}(F0102_r300_c010, -F0801a_r050_c010, -F0801a_r050_c020, -F0801a_r050_c030, -F0801a_r050_c034, -F0801a_r050_c035, -F0801a_r360_c010, -F0801a_r360_c020, -F0801a_r360_c030, -F0801a_r360_c034, -F0801a_r360_c035, -F0102_r020_c010, -F0102_r062_c010, -F0102_r150_c010, -F0102_r170_c010) / 1000000000$ | F0102_r020_c010 F0102_r062_c010 F0102_r150_c010 F0102_r170_c010 F0102_r300_c010 F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 |
| Equity | $F0103_r300_c010 / 1000000000$ | F0103_r300_c010 |
| Paid-up capital | $\text{sum}(F0103_r020_c010, F0103_r040_c010) / 1000000000$ | F0103_r020_c010 F0103_r040_c010 |
| Reserves | $\text{sum}(F0103_r190_c010, F0103_r200_c010, F0103_r205_c010, F0103_r210_c010) / 1000000000$ | F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010 |
| Minority interests | $F0103_r270_c010 / 1000000000$ | F0103_r270_c010 |
| Other comprehensive income | $F0103_r090_c010 / 1000000000$ | F0103_r090_c010 |
| Other | $\text{sum}(F0103_r300_c010, -F0103_r020_c010, -F0103_r040_c010, -F0103_r190_c010, -F0103_r200_c010, -F0103_r205_c010, -F0103_r210_c010, -F0103_r270_c010, -F0103_r090_c010) / 1000000000$ | F0103_r020_c010 F0103_r040_c010 F0103_r090_c010 F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010 F0103_r270_c010 F0103_r300_c010 |
| Total liabilities and equity | $F0103_r310_c010 / 1000000000$ | F0103_r310_c010 |
| T02.05.1/2/3 Total exposure to general governments by country of the counterparty | | |
| Total exposure to General governments by country of the | $\text{sum}(C3300a_r010_c290_XX) / 1000000$ | 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 |

| Variable | Formula | ITS data points |
|--|--|--|
| Total capital - Ratio | C0100_r010_c010 / C0200_r010_c010 | C0100_r010_c010 C0200_r010_c010 |
| Tier 1 - Amount | C0100_r015_c010 / 1000000000 | C0100_r015_c010 |
| Tier 1 - Ratio | C0100_r015_c010 / C0200_r010_c010 | C0100_r015_c010 C0200_r010_c010 |
| CET1 - Amount | C0100_r020_c010 / 1000000000 | C0100_r020_c010 |
| CET1 - Ratio | C0100_r020_c010 / C0200_r010_c010 | C0100_r020_c010 C0200_r010_c010 |
| T03.02.1/2/3 CET1 ratio band | | |
| CET1 - Ratio | C0100_r020_c010 / C0200_r010_c010 | C0100_r020_c010 C0200_r010_c010 |
| T03.03.1/2/3 Leverage ratio | | |
| Exposure values | sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_r250_c010, C4700_r260_c010) / 1000000000 | C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010 C4700_r230_c010 C4700_r240_c010 C4700_r250_c010 C4700_r260_c010 |
| Assets other than derivatives and securities financing transactions | sum(C4700_r190_c010, C4700_r240_c010, C4700_r250_c010) / 1000000000 | C4700_r190_c010 C4700_r240_c010 C4700_r250_c010 |
| Derivatives | sum(C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010) / 1000000000 | C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010 |
| Securities financing transactions | sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r230_c010) / 1000000000 | C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r230_c010 |
| Off-balance sheet items | sum(C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010) / 1000000000 | C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 |
| Deductions of exposures to public sector entities funding general interest investments | 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> | $\text{sum}(C0200_r390_c010, C0200_r400_c010, C0200_r410_c010) / 1000000000$ | C0200_r390_c010 C0200_r400_c010 C0200_r410_c010 |
| <i>of which: exposures secured by real estate</i> | $\text{sum}(C0200_r370_c010, C0200_r380_c010) / 1000000000$ | C0200_r370_c010 C0200_r380_c010 |
| Risk exposure for contributions to the default fund of a CCP | $C0200_r460_c010 / 1000000000$ | C0200_r460_c010 |
| Securitisation positions | $C0200_r470_c010 / 1000000000$ | C0200_r470_c010 |
| Settlement/delivery risk exposure amount | C0200_r490_c010 / 1000000000 | C0200_r490_c010 |
| Market risk exposure amount | C0200_r520_c010 / 1000000000 | C0200_r520_c010 |
| Market risk exposure under SA | $C0200_r530_c010 / 1000000000$ | C0200_r530_c010 |
| Market risk exposure under IM approach | $C0200_r580_c010 / 1000000000$ | C0200_r580_c010 |
| Operational risk exposure amount | C0200_r590_c010 / 1000000000 | C0200_r590_c010 |
| Operational risk exposure under BIA | $C0200_r600_c010 / 1000000000$ | C0200_r600_c010 |
| Operational risk exposure under TSA/ASA | $C0200_r610_c010 / 1000000000$ | C0200_r610_c010 |
| Operational risk exposure under AMA | $C0200_r620_c010 / 1000000000$ | C0200_r620_c010 |
| Risk exposure for credit valuation adjustment | C0200_r640_c010 / 1000000000 | C0200_r640_c010 |
| Other | $\text{sum}(C0200_r630_c010, C0200_r680_c010, C0200_r690_c010) / 1000000000$ | C0200_r630_c010 C0200_r680_c010 C0200_r690_c010 |
| Total risk exposure amount | C0200_r010_c010 / 1000000000 | C0200_r010_c010 |
| Risk weights of exposures to institutions - Standardised approach (StA) | $C0200_r120_c010 / C0700a_r010_c200_007$ | C0200_r120_c010 C0700a_r010_c200_007 |
| Risk weights of exposures to corporates - Standardised approach (StA) | $C0200_r130_c010 / C0700a_r010_c200_008$ | C0200_r130_c010 C0700a_r010_c200_008 |
| Risk weights of exposures to retail - Standardised approach (StA) | $C0200_r140_c010 / C0700a_r010_c200_009$ | C0200_r140_c010 C0700a_r010_c200_009 |
| Risk weights of exposures secured by mortgages on immovable property - Standardised approach (StA) | $C0200_r150_c010 / C0700a_r010_c200_010$ | C0200_r150_c010 C0700a_r010_c200_010 |
| Risk weights of exposures to institutions - Internal ratings based approach (IRB) | $\text{sum}(C0200_r270_c010, C0200_r330_c010) / \text{sum}(C0801a_r010_c110_005, C0801a_r010_c110_006)$ | 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) | $\text{sum}(C0200_r280_c010, C0200_r290_c010, C0200_r300_c010, C0200_r340_c010, C0200_r350_c010, C0200_r360_c010) / \text{sum}(C0801a_r010_c110_007, C0801a_r010_c110_008, C0801a_r010_c110_009, C0801a_r010_c110_010, C0801a_r010_c110_011, C0801a_r010_c110_012)$ | 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) | $\text{sum}(C0200_r390_c010, C0200_r400_c010, C0200_r410_c010) / \text{sum}(C0801a_r010_c110_015, C0801a_r010_c110_016, C0801a_r010_c110_017)$ | 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) | $\text{sum}(C0200_r370_c010, C0200_r380_c010) / \text{sum}(C0801a_r010_c110_013, C0801a_r010_c110_014)$ | 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 | $\text{sum}(C0902_r020_c010_XX * C0902_r020_c080_XX, - C0902_r020_c030_XX) / \text{sum}(\text{sum}(C0902_r020_c010_XX, - C0902_r020_c030_XX))$ | C0902_r020_c010_XX C0902_r020_c030_XX C0902_r020_c080_XX |
| PD assigned to the obligor grade or pool - Corporates | $\text{sum}(C0902_r030_c010_XX * C0902_r030_c080_XX, - C0902_r030_c030_XX) / \text{sum}(\text{sum}(C0902_r030_c010_XX, - C0902_r030_c030_XX))$ | C0902_r030_c010_XX C0902_r030_c030_XX C0902_r030_c080_XX |
| <i>of which: SME</i> | $\text{sum}(C0902_r050_c010_XX * C0902_r050_c080_XX, - C0902_r050_c030_XX) / \text{sum}(\text{sum}(C0902_r050_c010_XX, - C0902_r050_c030_XX))$ | C0902_r050_c010_XX C0902_r050_c030_XX C0902_r050_c080_XX |
| PD assigned to the obligor grade or pool - Retail | $\text{sum}(C0902_r060_c010_XX * C0902_r060_c080_XX, - C0902_r060_c030_XX) / \text{sum}(\text{sum}(C0902_r060_c010_XX, - C0902_r060_c030_XX))$ | C0902_r060_c010_XX C0902_r060_c030_XX C0902_r060_c080_XX |
| PD assigned to the obligor grade or pool - Retail - Secured by immovable property - Non-SME | $\text{sum}(C0902_r090_c010_XX * C0902_r090_c080_XX, - C0902_r090_c030_XX) / \text{sum}(\text{sum}(C0902_r090_c010_XX, - C0902_r090_c030_XX))$ | C0902_r090_c010_XX C0902_r090_c030_XX C0902_r090_c080_XX |
| PD assigned to the obligor grade or pool - Qualifying Revolving | $\text{sum}(C0902_r100_c010_XX * C0902_r100_c080_XX, - C0902_r100_c030_XX) / \text{sum}(\text{sum}(C0902_r100_c010_XX, - C0902_r100_c030_XX))$ | C0902_r100_c010_XX C0902_r100_c030_XX C0902_r100_c080_XX |
| PD assigned to the obligor grade or pool - Other Retail | $\text{sum}(C0902_r110_c010_XX * C0902_r110_c080_XX, - C0902_r110_c030_XX) / \text{sum}(\text{sum}(C0902_r110_c010_XX, - C0902_r110_c030_XX))$ | C0902_r110_c010_XX C0902_r110_c030_XX C0902_r110_c080_XX |
| Exposure weighted average LGD - Institutions | $C0902_r020_c090_XX * \text{sum}(C0902_r020_c010_XX, - C0902_r020_c030_XX) / \text{sum}(\text{sum}(C0902_r020_c010_XX, - C0902_r020_c030_XX))$ | 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: Cash balances at central banks and other demand deposits - Amount | $\text{sum}(F1800a_r005_c020) / 1000000000$ | F1800a_r005_c020 |
| Performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $-\text{sum}(F1800b_r005_c140) / \text{sum}(F1800a_r005_c020)$ | F1800a_r005_c020 F1800b_r005_c140 |
| 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 |

| Variable | Formula | ITS data points |
|---|---|--|
| Performing exposures: Other financial corporations - Amount | $\text{sum}(\text{F1800a_r110_c020}, \text{F1800a_r195_c020}, \text{F1800a_r225_c020}) / 1000000000$ | F1800a_r110_c020 F1800a_r195_c020 F1800a_r225_c020 |
| 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 | $\text{F1800e_r550_c020} / 1000000000$ | F1800e_r550_c020 |
| Performing exposures: Off-balance sheet exposures - Coverage ratio | $\text{F1800b_r550_c140} / \text{F1800e_r550_c020}$ | F1800b_r550_c140 F1800e_r550_c020 |
| Performing exposures: Total - Amount | $\text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800e_r550_c020}) / 1000000000$ | F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800e_r550_c020 |
| Performing exposures: Total - Coverage ratio | $-\text{sum}(\text{F1800b_r180_c140}, \text{F1800b_r201_c140}, \text{F1800b_r335_c140}, \text{F1800b_r550_c140}) / \text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800e_r550_c020})$ | F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800b_r180_c140 F1800b_r201_c140 F1800b_r335_c140 F1800b_r550_c140 F1800e_r550_c020 |
| Non-performing exposures: Cash balances at central banks and other demand deposits - Amount | $\text{sum}(\text{F1800a_r005_c060}) / 1000000000$ | F1800a_r005_c060 |
| Non-performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $-\text{sum}(\text{F1800b_r005_c150}) / \text{sum}(\text{F1800a_r005_c060})$ | F1800a_r005_c060 F1800b_r005_c150 |
| 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 |

| Variable | Formula | ITS data points |
|---|--|--|
| Non-performing exposures: General governments - Coverage ratio | $-\text{sum}(\text{F1800b_r090_c150}, \text{F1800b_r193_c150}, \text{F1800b_r223_c150}) / \text{sum}(\text{F1800a_r090_c060}, \text{F1800a_r193_c060}, \text{F1800a_r223_c060})$ | F1800a_r090_c060 F1800a_r193_c060 F1800a_r223_c060 F1800b_r090_c150 F1800b_r193_c150 F1800b_r223_c150 |
| Non-performing exposures: Credit institutions - Amount | $\text{sum}(\text{F1800a_r100_c060}, \text{F1800a_r194_c060}, \text{F1800a_r224_c060}) / 1000000000$ | F1800a_r100_c060 F1800a_r194_c060 F1800a_r224_c060 |
| Non-performing exposures: Credit institutions - Coverage ratio | $-\text{sum}(\text{F1800b_r100_c150}, \text{F1800b_r194_c150}, \text{F1800b_r224_c150}) / \text{sum}(\text{F1800a_r100_c060}, \text{F1800a_r194_c060}, \text{F1800a_r224_c060})$ | F1800a_r100_c060 F1800a_r194_c060 F1800a_r224_c060 F1800b_r100_c150 F1800b_r194_c150 F1800b_r224_c150 |
| Non-performing exposures: Other financial corporations - Amount | $\text{sum}(\text{F1800a_r110_c060}, \text{F1800a_r195_c060}, \text{F1800a_r225_c060}) / 1000000000$ | F1800a_r110_c060 F1800a_r195_c060 F1800a_r225_c060 |
| Non-performing exposures: Other financial corporations - Coverage ratio | $-\text{sum}(\text{F1800b_r110_c150}, \text{F1800b_r195_c150}, \text{F1800b_r225_c150}) / \text{sum}(\text{F1800a_r110_c060}, \text{F1800a_r195_c060}, \text{F1800a_r225_c060})$ | F1800a_r110_c060 F1800a_r195_c060 F1800a_r225_c060 F1800b_r110_c150 F1800b_r195_c150 F1800b_r225_c150 |
| Non-performing exposures: Non-financial corporations - Amount | $\text{sum}(\text{F1800a_r120_c060}, \text{F1800a_r196_c060}, \text{F1800a_r226_c060}) / 1000000000$ | F1800a_r120_c060 F1800a_r196_c060 F1800a_r226_c060 |
| Non-performing exposures: Non-financial corporations - Coverage ratio | $-\text{sum}(\text{F1800b_r120_c150}, \text{F1800b_r196_c150}, \text{F1800b_r226_c150}) / \text{sum}(\text{F1800a_r120_c060}, \text{F1800a_r196_c060}, \text{F1800a_r226_c060})$ | F1800a_r120_c060 F1800a_r196_c060 F1800a_r226_c060 F1800b_r120_c150 F1800b_r196_c150 F1800b_r226_c150 |
| Non-performing exposures: Households - Amount | $\text{sum}(\text{F1800a_r150_c060}, \text{F1800a_r197_c060}, \text{F1800a_r227_c060}) / 1000000000$ | F1800a_r150_c060 F1800a_r197_c060 F1800a_r227_c060 |
| Non-performing exposures: Households - Coverage ratio | $-\text{sum}(\text{F1800b_r150_c150}, \text{F1800b_r197_c150}, \text{F1800b_r227_c150}) / \text{sum}(\text{F1800a_r150_c060}, \text{F1800a_r197_c060}, \text{F1800a_r227_c060})$ | F1800a_r150_c060 F1800a_r197_c060 F1800a_r227_c060 F1800b_r150_c150 F1800b_r197_c150 F1800b_r227_c150 |
| Non-performing exposures: Debt securities - 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 | $\text{F1800e_r550_c060} / 1000000000$ | F1800e_r550_c060 |
| Non-performing exposures: Off-balance sheet exposures - Coverage ratio | $\text{F1800b_r550_c150} / \text{F1800e_r550_c060}$ | F1800b_r550_c150 F1800e_r550_c060 |
| Non-performing exposures: Total - Amount | $\text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800e_r550_c060}) / 1000000000$ | F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800e_r550_c060 |
| Non-performing exposures: Total - Coverage ratio | $-\text{sum}(\text{F1800b_r180_c150}, \text{F1800b_r201_c150}, \text{F1800b_r231_c150}, \text{F1800b_r335_c150}, \text{F1800b_r550_c150}) / \text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800e_r550_c060})$ | F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800b_r180_c150 F1800b_r201_c150 F1800b_r231_c150 F1800b_r335_c150 F1800b_r550_c150 F1800e_r550_c060 |
| T04.02.1/2/3 Asset quality: non performing loans and advances | | |
| Loans and advances | $\text{sum}(\text{F1800a_r005_c010}, \text{F1800a_r070_c010}, \text{F1800a_r191_c010}, \text{F1800a_r221_c010}) / 1000000000$ | F1800a_r005_c010 F1800a_r070_c010 F1800a_r191_c010 F1800a_r221_c010 |

| Variable | Formula | ITS data points |
|--|---|--|
| Non-performing loans and advances | $\text{sum}(F1800a_r005_c060, F1800a_r070_c060, F1800a_r191_c060, F1800a_r221_c060) / 1000000000$ | F1800a_r005_c060 F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060 |
| Non-performing loans ratio | $\text{sum}(F1800a_r005_c060, F1800a_r070_c060, F1800a_r191_c060, F1800a_r221_c060) / \text{sum}(F1800a_r005_c010, F1800a_r070_c010, F1800a_r191_c010, F1800a_r221_c010)$ | F1800a_r005_c010 F1800a_r005_c060 F1800a_r070_c010 F1800a_r070_c060 F1800a_r191_c010 F1800a_r191_c060 F1800a_r221_c010 F1800a_r221_c060 |
| T04.03.1 Asset quality: forbearance by instrument and counterparty | | |
| Performing forborne exposures: Cash balances at central banks and other demand deposits - Amount | $\text{sum}(F1900a_r005_c020) / 1000000000$ | F1900a_r005_c020 |
| Performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $-\text{sum}(F1900b_r005_c130) / \text{sum}(F1900a_r005_c020)$ | F1900a_r005_c020 F1900b_r005_c130 |
| Performing forborne exposures: Loans and advances - Amount | $\text{sum}(F1900a_r070_c020, F1900a_r191_c020, F1900a_r221_c020) / 1000000000$ | F1900a_r070_c020 F1900a_r191_c020 F1900a_r221_c020 |
| Performing forborne exposures: Loans and advances - Coverage ratio | $-\text{sum}(F1900b_r070_c130, F1900b_r191_c130) / \text{SUM}(F1900a_r070_c020, F1900a_r191_c020, F1900a_r221_c020)$ | F1900a_r070_c020 F1900a_r191_c020 F1900a_r221_c020 F1900b_r070_c130 F1900b_r191_c130 |
| Performing forborne exposures: Central banks - Amount | $\text{sum}(F1900a_r080_c020, F1900a_r192_c020, F1900a_r222_c020) / 1000000000$ | F1900a_r080_c020 F1900a_r192_c020 F1900a_r222_c020 |
| Performing forborne exposures: Central banks - Coverage ratio | $-\text{sum}(F1900b_r080_c130, F1900b_r192_c130) / \text{sum}(F1900a_r080_c020, F1900a_r192_c020, F1900a_r222_c020)$ | F1900a_r080_c020 F1900a_r192_c020 F1900a_r222_c020 F1900b_r080_c130 F1900b_r192_c130 |
| Performing forborne exposures: General governments - Amount | $\text{sum}(F1900a_r090_c020, F1900a_r193_c020, F1900a_r223_c020) / 1000000000$ | F1900a_r090_c020 F1900a_r193_c020 F1900a_r223_c020 |
| Performing forborne exposures: General governments - Coverage ratio | $-\text{sum}(F1900b_r090_c130, F1900b_r193_c130) / \text{sum}(F1900a_r090_c020, F1900a_r193_c020, F1900a_r223_c020)$ | F1900a_r090_c020 F1900a_r193_c020 F1900a_r223_c020 F1900b_r090_c130 F1900b_r193_c130 |
| Performing forborne exposures: Credit institutions - Amount | $\text{sum}(F1900a_r100_c020, F1900a_r194_c020, F1900a_r224_c020) / 1000000000$ | F1900a_r100_c020 F1900a_r194_c020 F1900a_r224_c020 |
| Performing forborne exposures: Credit institutions - Coverage ratio | $-\text{sum}(F1900b_r100_c130, F1900b_r194_c130) / \text{sum}(F1900a_r100_c020, F1900a_r194_c020, F1900a_r224_c020)$ | F1900a_r100_c020 F1900a_r194_c020 F1900a_r224_c020 F1900b_r100_c130 F1900b_r194_c130 |
| Performing forborne exposures: Other financial corporations - Amount | $\text{sum}(F1900a_r110_c020, F1900a_r195_c020, F1900a_r225_c020) / 1000000000$ | F1900a_r110_c020 F1900a_r195_c020 F1900a_r225_c020 |
| Performing forborne exposures: Other financial corporations - Coverage ratio | $-\text{sum}(F1900b_r110_c130, F1900b_r195_c130) / \text{sum}(F1900a_r110_c020, F1900a_r195_c020, F1900a_r225_c020)$ | F1900a_r110_c020 F1900a_r195_c020 F1900a_r225_c020 F1900b_r110_c130 F1900b_r195_c130 |
| Performing forborne exposures: Non-financial corporations - Amount | $\text{sum}(F1900a_r120_c020, F1900a_r196_c020, F1900a_r226_c020) / 1000000000$ | F1900a_r120_c020 F1900a_r196_c020 F1900a_r226_c020 |
| Performing forborne exposures: Non-financial corporations - Coverage ratio | $-\text{sum}(F1900b_r120_c130, F1900b_r196_c130) / \text{sum}(F1900a_r120_c020, F1900a_r196_c020, F1900a_r226_c020)$ | F1900a_r120_c020 F1900a_r196_c020 F1900a_r226_c020 F1900b_r120_c130 F1900b_r196_c130 |
| Performing forborne exposures: Households - Amount | $\text{sum}(F1900a_r150_c020, F1900a_r197_c020, F1900a_r227_c020) / 1000000000$ | F1900a_r150_c020 F1900a_r197_c020 F1900a_r227_c020 |
| Performing forborne exposures: Households - Coverage ratio | $-\text{sum}(F1900b_r150_c130, F1900b_r197_c130) / \text{sum}(F1900a_r150_c020, F1900a_r197_c020, F1900a_r227_c020)$ | F1900a_r150_c020 F1900a_r197_c020 F1900a_r227_c020 F1900b_r150_c130 F1900b_r197_c130 |
| Performing forborne exposures: Debt securities - Amount | $\text{sum}(F1900a_r010_c020, F1900a_r181_c020, F1900a_r211_c020) / 1000000000$ | F1900a_r010_c020 F1900a_r181_c020 F1900a_r211_c020 |

| Variable | Formula | ITS data points |
|--|--|--|
| 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 |
| Performing forborne exposures: Total - Coverage ratio | $-\text{sum}(\text{F1900b_r180_c130}, \text{F1900b_r201_c130}, \text{F1900b_r335_c130}, -\text{F1900b_r340_c130}) / \text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r201_c020}, \text{F1900a_r231_c020}, \text{F1900a_r335_c020}, \text{F1900d_r340_c020})$ | 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 |
| Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Amount | $\text{sum}(\text{F1900a_r005_c060}) / 1000000000$ | F1900a_r005_c060 |
| Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio | $-\text{sum}(\text{F1900b_r005_c140}) / \text{sum}(\text{F1900a_r005_c060})$ | F1900a_r005_c060 F1900b_r005_c140 |
| 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 |

| Variable | Formula | ITS data points |
|--|--|--|
| Non-performing forbore 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 forbore 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 forbore 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 forbore 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 |
| Non-Performing forbore 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 forbore exposures: Other - Amount | $\text{F1900a_r335_c060} / 1000000000$ | F1900a_r335_c060 |
| Non-performing forbore exposures: Other - Coverage Ratio | $-\text{F1900b_r335_c140} / \text{F1900a_r335_c060}$ | F1900a_r335_c060 |
| Non-performing forbore exposures: Off-balance sheet exposures - Amount | $\text{F1900d_r340_c060} / 1000000000$ | F1900d_r340_c060 |
| Non-performing forbore exposures: Off-balance sheet exposures - Coverage ratio | $\text{F1900b_r340_c140} / \text{F1900d_r340_c060}$ | F1900b_r340_c140 F1900d_r340_c060 |
| Non-performing forbore 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 forbore 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 | $\text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800e_r550_c020}) / 1000000000$ | F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800e_r550_c020 |
| Total exposures: Performing - Coverage ratio | $-\text{sum}(\text{F1800b_r180_c140}, \text{F1800b_r201_c140}, \text{F1800b_r335_c140}, \text{F1800b_r550_c140}) / \text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800e_r550_c020})$ | F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800b_r180_c140 F1800b_r201_c140 F1800b_r335_c140 F1800b_r550_c140 F1800e_r550_c020 |
| Total exposures: Non-performing - Amount | $\text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800e_r550_c060}) / 1000000000$ | F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800e_r550_c060 |
| Total exposures: Non-performing - Coverage ratio | $-\text{sum}(\text{F1800b_r180_c150}, \text{F1800b_r201_c150}, \text{F1800b_r231_c150}, \text{F1800b_r335_c150}, \text{F1800b_r550_c150}) / \text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800e_r550_c060})$ | F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800b_r180_c150 F1800b_r201_c150 F1800b_r231_c150 F1800b_r335_c150 F1800b_r550_c150 F1800e_r550_c060 |
| 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 |

| Variable | Formula | ITS data points |
|---|--|--|
| 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 |
| Forborne exposures: Non-performing - 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 |
| T04.04.1 Asset quality: fair value hierarchy | | |
| Derivatives - Level 1 | $\text{sum}(\text{F1400_r020_c010}, \text{F1400_r052_c010}, \text{F1400_r140_c010}) / 1000000000$ | F1400_r020_c010 F1400_r052_c010 F1400_r140_c010 |
| Derivatives - Level 2 | $\text{sum}(\text{F1400_r020_c020}, \text{F1400_r052_c020}, \text{F1400_r140_c020}) / 1000000000$ | F1400_r020_c020 F1400_r052_c020 F1400_r140_c020 |
| Derivatives - Level 3 | $\text{sum}(\text{F1400_r020_c030}, \text{F1400_r052_c030}, \text{F1400_r140_c030}) / 1000000000$ | F1400_r020_c030 F1400_r052_c030 F1400_r140_c030 |
| Equity instruments - Level 1 | $\text{sum}(\text{F1400_r030_c010}, \text{F1400_r053_c010}, \text{F1400_r057_c010}, \text{F1400_r070_c010}, \text{F1400_r102_c010}, \text{F1400_r122_c010}, \text{F1400_r126_c010}) / 1000000000$ | 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 | $\text{sum}(\text{F1400_r030_c020}, \text{F1400_r053_c020}, \text{F1400_r057_c020}, \text{F1400_r070_c020}, \text{F1400_r102_c020}, \text{F1400_r122_c020}, \text{F1400_r126_c020}) / 1000000000$ | 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 | $\text{sum}(\text{F1400_r030_c030}, \text{F1400_r053_c030}, \text{F1400_r057_c030}, \text{F1400_r070_c030}, \text{F1400_r102_c030}, \text{F1400_r122_c030}, \text{F1400_r126_c030}) / 1000000000$ | 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 | $\text{sum}(\text{F1400_r040_c010}, \text{F1400_r054_c010}, \text{F1400_r058_c010}, \text{F1400_r080_c010}, \text{F1400_r103_c010}, \text{F1400_r123_c010}, \text{F1400_r127_c010}) / 1000000000$ | 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 | $\text{sum}(\text{F1400_r040_c020}, \text{F1400_r054_c020}, \text{F1400_r058_c020}, \text{F1400_r080_c020}, \text{F1400_r103_c020}, \text{F1400_r123_c020}, \text{F1400_r127_c020}) / 1000000000$ | 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 | $\text{sum}(\text{F1400_r040_c030}, \text{F1400_r054_c030}, \text{F1400_r058_c030}, \text{F1400_r080_c030}, \text{F1400_r103_c030}, \text{F1400_r123_c030}, \text{F1400_r127_c030}) / 1000000000$ | F1400_r040_c030 F1400_r054_c030 F1400_r058_c030 F1400_r080_c030 F1400_r103_c030 F1400_r123_c030 F1400_r127_c030 |

| Variable | Formula | ITS data points |
|------------------------------|--|--|
| Loans and advances - Level 1 | sum(F1400_r050_c010, F1400_r055_c010, F1400_r059_c010, F1400_r090_c010, F1400_r104_c010, F1400_r124_c010, 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 | sum(F1400_r050_c020, F1400_r055_c020, F1400_r059_c020, F1400_r090_c020, F1400_r104_c020, F1400_r124_c020, 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 |
| 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 |

| Variable | Formula | ITS data points |
|--------------------------------------|---|---|
| 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 |
| 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 |

| Variable | Formula | ITS data points |
|---|---|---|
| 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 |
| 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 |

| Variable | Formula | ITS data points |
|------------------|---|---|
| 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 |
| 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 |

| Variable | Formula | ITS data points |
|-----------------|---|---|
| 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 |

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 F04031_r180_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 from 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 |

| Variable | Formula | ITS data points |
|---|---|--|
| 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 |
| T05.02.1/2/3 Deposits to total funding ratio | | |
| Deposits from credit institutions & other financial corporations to total funding | sum(F0801a_r160_c010, F0801a_r160_c020, F0801a_r160_c030, F0801a_r160_c034, F0801a_r160_c035, F0801a_r210_c010, F0801a_r210_c020, F0801a_r210_c030, F0801a_r210_c034, F0801a_r210_c035)/sum(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, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035) | F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r160_c010 F0801a_r160_c020 F0801a_r160_c030 F0801a_r160_c034 F0801a_r160_c035 F0801a_r210_c010 F0801a_r210_c020 F0801a_r210_c030 F0801a_r210_c034 F0801a_r210_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_c035 |
| Deposits from non-financial corporations to total funding | sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035)/sum(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, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035) | F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_c035 |

| Variable | Formula | ITS data points |
|---|---|--|
| Deposits from households to total funding | sum(F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035)/sum(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, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035) | F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_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 |
| <i>Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows</i> | -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 |
| <i>Level 1 assets: adjusted amount</i> | sum(C7600a_r091_c010, C7600a_r131_c010) / 1000000000 | C7600a_r091_c010 C7600a_r131_c010 |
| Excluding EHQCB | C7600a_r091_c010 / 1000000000 | C7600a_r091_c010 |
| EHQCB | C7600a_r131_c010 / 1000000000 | C7600a_r131_c010 |
| Level 2 assets: unadjusted | 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> | -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</i> | sum(C7600a_r191_c010, C7600a_r251_c010) / 1000000000 | C7600a_r191_c010 C7600a_r251_c010 |
| Level 2A | C7600a_r191_c010 / 1000000000 | C7600a_r191_c010 |
| Level 2B | C7600a_r251_c010 / 1000000000 | C7600a_r251_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 | 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