

**Definitions of the ITS data points presented in Supervisory Banking Statistics,  
second quarter 2022  
EBA Reporting framework 3.0 (applicable from Q2 2021 onwards)**

Variable	Formula	ITS data points
<b>1. General statistics</b>		
<b>T01.02 Concentration of total assets</b>		
Total assets	F0101_r0380_c0010	F0101_r0380_c0010
<b>2. Balance sheet composition and profitability</b>		
<b>T02.01.1/2/3 Profit and loss figures</b>		
Net interest income	sum(F0200_r0010_c0010, -F0200_r0090_c0010) / 1000000	F0200_r0010_c0010 F0200_r0090_c0010
Net fee and commission income	sum(F0200_r0200_c0010, -F0200_r0210_c0010) / 1000000	F0200_r0200_c0010 F0200_r0210_c0010
Net gains or losses on financial assets and liabilities held for trading	sum(F0200_r0280_c0010, F0200_r0285_c0010) / 1000000	F0200_r0280_c0010 F0200_r0285_c0010
Net gains or losses on financial assets and liabilities at fair value through profit and loss *	sum(F0200_r0287_c0010, F0200_r0290_c0010) / 1000000	F0200_r0287_c0010 F0200_r0290_c0010
Net gains or losses from hedge accounting *	F0200_r0300_c0010 / 1000000	F0200_r0300_c0010
Exchange differences, net	F0200_r0310_c0010 / 1000000	F0200_r0310_c0010
Net other operating income **	sum(F0200_r0355_c0010, -F0200_r0010_c0010, F0200_r0090_c0010, -F0200_r0200_c0010, F0200_r0210_c0010, -F0200_r0280_c0010, -F0200_r0285_c0010, -F0200_r0287_c0010, -F0200_r0290_c0010, -F0200_r0300_c0010, -F0200_r0310_c0010) / 1000000	F0200_r0010_c0010 F0200_r0090_c0010 F0200_r0200_c0010 F0200_r0210_c0010 F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0300_c0010 F0200_r0310_c0010 F0200_r0355_c0010
<b>Operating income</b>	<b>F0200_r0355_c0010 / 1000000</b>	<b>F0200_r0355_c0010</b>
Administrative expenses and depreciation	-sum(F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010) / 1000000	F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010
<b>Net income before impairment, provisions and taxes</b>	<b>sum(F0200_r0355_c0010, -F0200_r0360_c0010, -F0200_r0385_c0010, -F0200_r0390_c0010) / 1000000</b>	<b>F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010</b>
Impairment and provisions	-sum(F0200_r0430_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010) / 1000000	F0200_r0430_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010
Other	sum(F0200_r0610_c0010, F0200_r0430_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010, -F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010, F0200_r0430_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010, F0200_r0610_c0010) / 1000000	F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 F0200_r0430_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0610_c0010
<b>Profit and loss before tax</b>	<b>sum(F0200_r0610_c0010, F0200_r0633_c0010, F0200_r0650_c0010) / 1000000</b>	<b>F0200_r0610_c0010 F0200_r0633_c0010 F0200_r0650_c0010</b>
Tax expenses or income	-sum(F0200_r0620_c0010, F0200_r0634_c0010, F0200_r0660_c0010) / 1000000	F0200_r0620_c0010 F0200_r0634_c0010 F0200_r0660_c0010
<b>Net profit/loss</b>	<b>F0200_r0670_c0010 / 1000000</b>	<b>F0200_r0670_c0010</b>
Net interest income to operating income	sum(F0200_r0010_c0010, -F0200_r0090_c0010) / F0200_r0355_c0010	F0200_r0010_c0010 F0200_r0090_c0010 F0200_r0355_c0010
Net fee and commission income to operating income	sum(F0200_r0200_c0010, -F0200_r0210_c0010) / F0200_r0355_c0010	F0200_r0200_c0010 F0200_r0210_c0010 F0200_r0355_c0010
Net gains or losses on financial assets and liabilities held for trading to operating income	sum(F0200_r0280_c0010, F0200_r0285_c0010) / F0200_r0355_c0010	F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0355_c0010
* Variables introduced as of Q1 2021.		
** Up to the end of the reference period Q4 2020, net other operating income includes net gains or losses on financial assets and liabilities at fair value through profit and loss and net gains or losses from hedge accounting.		
<b>T02.02.1/2/3 Key performance indicators</b>		
Return on equity (RoE)	F0200_r0670_c0010 / F0103_r0300_c0010	F0103_r0300_c0010 F0200_r0670_c0010
Return on assets (RoA)	F0200_r0670_c0010 / F0101_r0380_c0010	F0101_r0380_c0010 F0200_r0670_c0010
Cost-to-income ratio (CIR)	sum(F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010) / F0200_r0355_c0010	F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010

Variable	Formula	ITS data points
Cost of risk (CoR)	-sum(F1201a_r0080_c0020, F1201a_r0080_c0040, F1201a_r0080_c0050, F1201a_r0080_c0070, F1201a_r0080_c0090, F1201a_r0080_c0110, F1201a_r0080_c0120, F1201a_r0080_c0125, F1201a_r0250_c0020, F1201a_r0250_c0040, F1201a_r0250_c0050, F1201a_r0250_c0070, F1201a_r0250_c0090, F1201a_r0250_c0110, F1201a_r0250_c0120, F1201a_r0250_c0125, F1201a_r0430_c0020, F1201a_r0430_c0040, F1201a_r0430_c0050, F1201a_r0430_c0070, F1201a_r0430_c0090, F1201a_r0430_c0110, F1201a_r0430_c0120, F1201a_r0430_c0125, F1201a_r0670_c0040, F1201a_r0670_c0050, F1201a_r0670_c0070, F1201a_r0670_c0090, F1201a_r0670_c0110, F1201a_r0670_c0120, F1201a_r0670_c0125, F1200_r0400_c0020, F1200_r0400_c0030, F1200_r0400_c0060, F1200_r0400_c0080, F1200_r0400_c0090, F1200_r0400_c0100, F1200_r0490_c0020, F1200_r0490_c0030, F1200_r0490_c0060, F1200_r0520_c0020, F1200_r0520_c0030, F1200_r0520_c0060) / sum(F04031_r0110_c0015, F04031_r0110_c0030, F04031_r0110_c0040, F04031_r0110_c0041, F04041_r0070_c0015, F04041_r0070_c0030, F04041_r0070_c0040, F04041_r0070_c0041, F0408_r0120_c0040, F0408_r0120_c0050, F0409_r0070_c0010, F0409_r0070_c0020, F0410_r0120_c0015, F0410_r0120_c0020)	F04031_r0110_c0015 F04031_r0110_c0030 F04031_r0110_c0040 F04031_r0110_c0041 F04041_r0070_c0015 F04041_r0070_c0030 F04041_r0070_c0040 F04041_r0070_c0041 F0408_r0120_c0040 F0408_r0120_c0050 F0409_r0070_c0010 F0409_r0070_c0020 F0410_r0120_c0015 F0410_r0120_c0020 F1200_r0400_c0020 F1200_r0400_c0030 F1200_r0400_c0060 F1200_r0400_c0080 F1200_r0400_c0090 F1200_r0400_c0100 F1200_r0490_c0020 F1200_r0490_c0030 F1200_r0490_c0060 F1200_r0520_c0020 F1200_r0520_c0030 F1200_r0520_c0060 F1201a_r0080_c0020 F1201a_r0080_c0040 F1201a_r0080_c0050 F1201a_r0080_c0070 F1201a_r0080_c0090 F1201a_r0080_c0110 F1201a_r0080_c0120 F1201a_r0080_c0125 F1201a_r0250_c0020 F1201a_r0250_c0040 F1201a_r0250_c0050 F1201a_r0250_c0070 F1201a_r0250_c0090 F1201a_r0250_c0110 F1201a_r0250_c0120 F1201a_r0250_c0125 F1201a_r0430_c0020 F1201a_r0430_c0040 F1201a_r0430_c0050 F1201a_r0430_c0070 F1201a_r0430_c0090 F1201a_r0430_c0110 F1201a_r0430_c0120 F1201a_r0430_c0125 F1201a_r0670_c0040 F1201a_r0670_c0050 F1201a_r0670_c0070 F1201a_r0670_c0090 F1201a_r0670_c0110 F1201a_r0670_c0120 F1201a_r0670_c0125
<b>T02.03.1/2/3 Composition of assets</b>		
Cash, cash balances at central banks, other demand deposits	F0101_r0010_c0010 / 1000000000	F0101_r0010_c0010
Loans and advances	sum(F0101_r0090_c0010, F0101_r0095_c0010, F0101_r0099_c0010, F0101_r0130_c0010, F0101_r0144_c0010, F0101_r0174_c0010, F0101_r0178_c0010, F0101_r0183_c0010, F0101_r0233_c0010, F0101_r0237_c0010) / 1000000000	F0101_r0090_c0010 F0101_r0095_c0010 F0101_r0099_c0010 F0101_r0130_c0010 F0101_r0144_c0010 F0101_r0174_c0010 F0101_r0178_c0010 F0101_r0183_c0010 F0101_r0233_c0010 F0101_r0237_c0010
Central banks	sum(F0401_r0130_c0010, F04021_r0120_c0010, F04022_r0130_c0010, F04031_r0120_c0010, F04041_r0080_c0010, F0406_r0130_c0010, F0407_r0130_c0010, F0408_r0130_c0010, F0408_r0130_c0035, F0409_r0080_c0050, F0410_r0130_c0010) / 1000000000	F0401_r0130_c0010 F04021_r0120_c0010 F04022_r0130_c0010 F04031_r0120_c0010 F04041_r0080_c0010 F0406_r0130_c0010 F0407_r0130_c0010 F0408_r0130_c0010 F0408_r0130_c0035 F0409_r0080_c0050 F0410_r0130_c0010

Variable	Formula	ITS data points
General governments	sum(F0401_r0140_c0010, F04021_r0130_c0010, F04022_r0140_c0010, F04031_r0130_c0010, F04041_r0090_c0010, F0406_r0140_c0010, F0407_r0140_c0010, F0408_r0140_c0010, F0408_r0140_c0035, F0409_r0090_c0050, F0410_r0140_c0010) / 1000000000	F0401_r0140_c0010 F04021_r0130_c0010 F04022_r0140_c0010 F04031_r0130_c0010 F04041_r0090_c0010 F0406_r0140_c0010 F0407_r0140_c0010 F0408_r0140_c0010 F0408_r0140_c0035 F0409_r0090_c0050 F0410_r0140_c0010
Credit institutions	sum(F0401_r0150_c0010, F04021_r0140_c0010, F04022_r0150_c0010, F04031_r0140_c0010, F04041_r0100_c0010, F0406_r0150_c0010, F0407_r0150_c0010, F0408_r0150_c0010, F0408_r0150_c0035, F0409_r0100_c0050, F0410_r0150_c0010) / 1000000000	F0401_r0150_c0010 F04021_r0140_c0010 F04022_r0150_c0010 F04031_r0140_c0010 F04041_r0100_c0010 F0406_r0150_c0010 F0407_r0150_c0010 F0408_r0150_c0010 F0408_r0150_c0035 F0409_r0100_c0050 F0410_r0150_c0010
Other financial corporations	sum(F0401_r0160_c0010, F04021_r0150_c0010, F04022_r0160_c0010, F04031_r0150_c0010, F04041_r0110_c0010, F0406_r0160_c0010, F0407_r0160_c0010, F0408_r0160_c0010, F0408_r0160_c0035, F0409_r0110_c0050, F0410_r0160_c0010) / 1000000000	F0401_r0160_c0010 F04021_r0150_c0010 F04022_r0160_c0010 F04031_r0150_c0010 F04041_r0110_c0010 F0406_r0160_c0010 F0407_r0160_c0010 F0408_r0160_c0010 F0408_r0160_c0035 F0409_r0110_c0050 F0410_r0160_c0010
Non-financial corporations	sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010) / 1000000000	F0401_r0170_c0010 F04021_r0160_c0010 F04022_r0170_c0010 F04031_r0160_c0010 F04041_r0120_c0010 F0406_r0170_c0010 F0407_r0170_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0409_r0120_c0050 F0410_r0170_c0010
Households	sum(F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / 1000000000	F0401_r0180_c0010 F04021_r0170_c0010 F04022_r0180_c0010 F04031_r0170_c0010 F04041_r0130_c0010 F0406_r0180_c0010 F0407_r0180_c0010 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0130_c0050 F0410_r0180_c0010
Debt securities	sum(F0101_r0080_c0010, F0101_r0094_c0010, F0101_r0098_c0010, F0101_r0120_c0010, F0101_r0143_c0010, F0101_r0173_c0010, F0101_r0177_c0010, F0101_r0182_c0010, F0101_r0232_c0010, F0101_r0236_c0010) / 1000000000	F0101_r0080_c0010 F0101_r0094_c0010 F0101_r0098_c0010 F0101_r0120_c0010 F0101_r0143_c0010 F0101_r0173_c0010 F0101_r0177_c0010 F0101_r0182_c0010 F0101_r0232_c0010 F0101_r0236_c0010
Equity instruments	sum(F0101_r0070_c0010, F0101_r0093_c0010, F0101_r0097_c0010, F0101_r0110_c0010, F0101_r0142_c0010, F0101_r0172_c0010, F0101_r0176_c0010, F0101_r0235_c0010, F0101_r0390_c0010) / 1000000000	F0101_r0070_c0010 F0101_r0093_c0010 F0101_r0097_c0010 F0101_r0110_c0010 F0101_r0142_c0010 F0101_r0172_c0010 F0101_r0176_c0010 F0101_r0235_c0010 F0101_r0390_c0010
Derivatives	sum(F0101_r0060_c0010, F0101_r0092_c0010, F0101_r0240_c0010) / 1000000000	F0101_r0060_c0010 F0101_r0092_c0010 F0101_r0240_c0010
Trading	sum(F0101_r0060_c0010, F0101_r0092_c0010) / 1000000000	F0101_r0060_c0010 F0101_r0092_c0010
Derivatives – hedge accounting	F0101_r0240_c0010 / 1000000000	F0101_r0240_c0010
Investments in subsidiaries, joint-ventures and associates	F0101_r0260_c0010 / 1000000000	F0101_r0260_c0010
Intangible assets and goodwill	F0101_r0300_c0010 / 1000000000	F0101_r0300_c0010

Variable	Formula	ITS data points
<b>Other assets</b>	sum(F0101_r0380_c0010, -F0101_r0010_c0010, -F0101_r0090_c0010, -F0101_r0095_c0010, -F0101_r0099_c0010, -F0101_r0130_c0010, -F0101_r0144_c0010, -F0101_r0174_c0010, -F0101_r0178_c0010, -F0101_r0183_c0010, -F0101_r0233_c0010, -F0101_r0237_c0010, -F0101_r0080_c0010, -F0101_r0094_c0010, -F0101_r0098_c0010, -F0101_r0120_c0010, -F0101_r0143_c0010, -F0101_r0173_c0010, -F0101_r0177_c0010, -F0101_r0182_c0010, -F0101_r0232_c0010, -F0101_r0236_c0010, -F0101_r0070_c0010, -F0101_r0093_c0010, -F0101_r0097_c0010, -F0101_r0110_c0010, -F0101_r0142_c0010, -F0101_r0172_c0010, -F0101_r0176_c0010, -F0101_r0235_c0010, -F0101_r0390_c0010, -F0101_r0060_c0010, -F0101_r0092_c0010, -F0101_r0240_c0010, -F0101_r0260_c0010, -F0101_r0300_c0010) / 1000000000	F0101_r0010_c0010 F0101_r0060_c0010 F0101_r0070_c0010 F0101_r0080_c0010 F0101_r0090_c0010 F0101_r0092_c0010 F0101_r0093_c0010 F0101_r0094_c0010 F0101_r0095_c0010 F0101_r0097_c0010 F0101_r0098_c0010 F0101_r0099_c0010 F0101_r0110_c0010 F0101_r0120_c0010 F0101_r0130_c0010 F0101_r0142_c0010 F0101_r0143_c0010 F0101_r0144_c0010 F0101_r0172_c0010 F0101_r0173_c0010 F0101_r0174_c0010 F0101_r0176_c0010 F0101_r0177_c0010 F0101_r0178_c0010 F0101_r0182_c0010 F0101_r0183_c0010 F0101_r0232_c0010 F0101_r0233_c0010 F0101_r0235_c0010 F0101_r0236_c0010 F0101_r0237_c0010 F0101_r0240_c0010 F0101_r0260_c0010 F0101_r0300_c0010 F0101_r0380_c0010 F0101_r0390_c0010
<b>Total assets</b>	<b>F0101_r0380_c0010 / 1000000000</b>	<b>F0101_r0380_c0010</b>
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
<b>T02.04.1/2/3 Composition of liabilities and equity</b>		
<b>Deposits</b>	sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035) / 1000000000	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035
Central banks	sum(F0801a_r0060_c0010, F0801a_r0060_c0020, F0801a_r0060_c0030, F0801a_r0060_c0034, F0801a_r0060_c0035) / 1000000000	F0801a_r0060_c0010 F0801a_r0060_c0020 F0801a_r0060_c0030 F0801a_r0060_c0034 F0801a_r0060_c0035
General governments	sum(F0801a_r0110_c0010, F0801a_r0110_c0020, F0801a_r0110_c0030, F0801a_r0110_c0034, F0801a_r0110_c0035) / 1000000000	F0801a_r0110_c0010 F0801a_r0110_c0020 F0801a_r0110_c0030 F0801a_r0110_c0034 F0801a_r0110_c0035
Credit institutions	sum(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035) / 1000000000	F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035
Other financial corporations	sum(F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035) / 1000000000	F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035
Non-financial corporations	sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035) / 1000000000	F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035
Households	sum(F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000	F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035
<b>Debt securities issued</b>	sum(F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035) / 1000000000	F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035

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

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

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

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



Variable	Formula	ITS data points
Exposure values	sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0150_c0010, C4700_r0160_c0010, C4700_r0170_c0010, C4700_r0180_c0010, C4700_r0181_c0010, C4700_r0185_c0010, C4700_r0186_c0010, C4700_r0187_c0010, C4700_r0188_c0010, C4700_r0189_c0010, C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0193_c0010, C4700_r0194_c0010, C4700_r0195_c0010, C4700_r0196_c0010, C4700_r0197_c0010, C4700_r0198_c0010, C4700_r0200_c0010, C4700_r0210_c0010, C4700_r0220_c0010, C4700_r0230_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0255_c0010, C4700_r0256_c0010, C4700_r0257_c0010, C4700_r0260_c0010, C4700_r0261_c0010, C4700_r0262_c0010, C4700_r0263_c0010, C4700_r0264_c0010, C4700_r0265_c0010, C4700_r0266_c0010, C4700_r0267_c0010) / 1000000000	C4700_r0010_c0010 C4700_r0020_c0010 C4700_r0030_c0010 C4700_r0040_c0010 C4700_r0050_c0010 C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0150_c0010 C4700_r0160_c0010 C4700_r0170_c0010 C4700_r0180_c0010 C4700_r0181_c0010 C4700_r0185_c0010 C4700_r0186_c0010 C4700_r0187_c0010 C4700_r0188_c0010 C4700_r0189_c0010 C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0193_c0010 C4700_r0194_c0010 C4700_r0195_c0010 C4700_r0196_c0010 C4700_r0197_c0010 C4700_r0198_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010 C4700_r0230_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0255_c0010 C4700_r0256_c0010 C4700_r0257_c0010 C4700_r0260_c0010 C4700_r0261_c0010 C4700_r0262_c0010 C4700_r0263_c0010 C4700_r0264_c0010 C4700_r0265_c0010 C4700_r0266_c0010 C4700_r0267_c0010
Asset amount deducted or added from Tier 1 capital	C4700_r0280_c0010 / 1000000000	C4700_r0280_c0010
<b>Leverage ratio - Transitional definition</b>	<b>C4700_r0320_c0010 / C4700_r0300_c0010</b>	<b>C4700_r0300_c0010</b> <b>C4700_r0320_c0010</b>
<b>T03.04.1/2/3 Leverage ratio band</b>		
Leverage ratio	C4700_r0310_c0010 / C4700_r0290_c0010	C4700_r0290_c0010 C4700_r0310_c0010
<b>T03.05.1/2/3 Risk exposures composition</b>		
<b>Credit risk weighted exposure amounts</b>	<b>C0200_r0040_c0010 / 1000000000</b>	<b>C0200_r0040_c0010</b>
Standardised Approach (SA)	C0200_r0050_c0010 / 1000000000	C0200_r0050_c0010
of which: exposures to institutions	C0200_r0120_c0010 / 1000000000	C0200_r0120_c0010
of which: exposures to corporates	C0200_r0130_c0010 / 1000000000	C0200_r0130_c0010
of which: exposures to retail	C0200_r0140_c0010 / 1000000000	C0200_r0140_c0010
of which: exposures secured by mortgages on immovable	C0200_r0150_c0010 / 1000000000	C0200_r0150_c0010
Internal rating based Approach (IRB)	C0200_r0240_c0010 / 1000000000	C0200_r0240_c0010
of which: exposures to institutions	sum(C0200_r0270_c0010, C0200_r0330_c0010) / 1000000000	C0200_r0270_c0010 C0200_r0330_c0010
of which: exposures to corporates	sum(C0200_r0280_c0010, C0200_r0290_c0010, C0200_r0300_c0010, C0200_r0340_c0010, C0200_r0350_c0010, C0200_r0360_c0010) / 1000000000	C0200_r0280_c0010 C0200_r0290_c0010 C0200_r0300_c0010 C0200_r0340_c0010 C0200_r0350_c0010 C0200_r0360_c0010

Variable	Formula	ITS data points
of which: exposures to retail	sum(C0200_r0390_c0010, C0200_r0400_c0010, C0200_r0410_c0010) / 1000000000	C0200_r0390_c0010 C0200_r0400_c0010 C0200_r0410_c0010
of which: exposures secured by real estate	sum(C0200_r0370_c0010, C0200_r0380_c0010) / 1000000000	C0200_r0370_c0010 C0200_r0380_c0010
Risk exposure for contributions to the default fund of a CCP	C0200_r0460_c0010 / 1000000000	C0200_r0460_c0010
Securitisation positions	C0200_r0470_c0010 / 1000000000	C0200_r0470_c0010
<b>Settlement/delivery risk exposure amount</b>	<b>C0200_r0490_c0010 / 1000000000</b>	<b>C0200_r0490_c0010</b>
<b>Market risk exposure amount</b>	<b>C0200_r0520_c0010 / 1000000000</b>	<b>C0200_r0520_c0010</b>
Market risk exposure under SA	C0200_r0530_c0010 / 1000000000	C0200_r0530_c0010
Market risk exposure under IM approach	C0200_r0580_c0010 / 1000000000	C0200_r0580_c0010
<b>Operational risk exposure amount</b>	<b>C0200_r0590_c0010 / 1000000000</b>	<b>C0200_r0590_c0010</b>
Operational risk exposure under BIA	C0200_r0600_c0010 / 1000000000	C0200_r0600_c0010
Operational risk exposure under TSA/ASA	C0200_r0610_c0010 / 1000000000	C0200_r0610_c0010
Operational risk exposure under AMA	C0200_r0620_c0010 / 1000000000	C0200_r0620_c0010
<b>Risk exposure for credit valuation adjustment</b>	<b>C0200_r0640_c0010 / 1000000000</b>	<b>C0200_r0640_c0010</b>
<b>Other</b>	<b>sum(C0200_r0630_c0010, C0200_r0680_c0010, C0200_r0690_c0010) / 1000000000</b>	<b>C0200_r0630_c0010 C0200_r0680_c0010 C0200_r0690_c0010</b>
<b>Total risk exposure amount</b>	<b>C0200_r0010_c0010 / 1000000000</b>	<b>C0200_r0010_c0010</b>
Risk weights of exposures to institutions - Standardised approach (StA)	C0200_r0120_c0010 / C0700a_r0010_c0200_007	C0200_r0120_c0010 C0700a_r0010_c0200_007
Risk weights of exposures to corporates - Standardised approach (StA)	C0200_r0130_c0010 / C0700a_r0010_c0200_008	C0200_r0130_c0010 C0700a_r0010_c0200_008
Risk weights of exposures to retail - Standardised approach (StA)	C0200_r0140_c0010 / C0700a_r0010_c0200_009	C0200_r0140_c0010 C0700a_r0010_c0200_009
Risk weights of exposures secured by mortgages on immovable property - Standardised approach (StA)	C0200_r0150_c0010 / C0700a_r0010_c0200_010	C0200_r0150_c0010 C0700a_r0010_c0200_010
Risk weights of exposures to institutions - Internal ratings based approach (IRB)	sum(C0200_r0270_c0010, C0200_r0330_c0010) / sum(C0801a_r0010_c0110_005, C0801a_r0010_c0110_006)	C0200_r0270_c0010 C0200_r0330_c0010 C0801a_r0010_c0110_005 C0801a_r0010_c0110_006
Risk weights of exposures to corporates - Internal ratings based approach (IRB)	sum(C0200_r0280_c0010, C0200_r0290_c0010, C0200_r0300_c0010, C0200_r0340_c0010, C0200_r0350_c0010, C0200_r0360_c0010) / sum(C0801a_r0010_c0110_007, C0801a_r0010_c0110_008, C0801a_r0010_c0110_009, C0801a_r0010_c0110_010, C0801a_r0010_c0110_011, C0801a_r0010_c0110_012)	C0200_r0280_c0010 C0200_r0290_c0010 C0200_r0300_c0010 C0200_r0340_c0010 C0200_r0350_c0010 C0200_r0360_c0010 C0801a_r0010_c0110_007 C0801a_r0010_c0110_008 C0801a_r0010_c0110_009 C0801a_r0010_c0110_010 C0801a_r0010_c0110_011 C0801a_r0010_c0110_012
Risk weights of exposures to retail - Internal ratings based approach (IRB)	sum(C0200_r0390_c0010, C0200_r0400_c0010, C0200_r0410_c0010) / sum(C0801a_r0010_c0110_015, C0801a_r0010_c0110_016, C0801a_r0010_c0110_017)	C0200_r0390_c0010 C0200_r0400_c0010 C0200_r0410_c0010 C0801a_r0010_c0110_015 C0801a_r0010_c0110_016 C0801a_r0010_c0110_017
Risk weights of exposures to retail secured by real estate - Internal ratings based approach (IRB)	sum(C0200_r0370_c0010, C0200_r0380_c0010) / sum(C0801a_r0010_c0110_013, C0801a_r0010_c0110_014)	C0200_r0370_c0010 C0200_r0380_c0010 C0801a_r0010_c0110_013 C0801a_r0010_c0110_014
<b>T03.06 IRB credit risk parameters by residence of the obligor</b>		
PD assigned to the obligor grade or pool - Institutions	sum(C0902_r0020_c0010_XX * C0902_r0020_c0080_XX, - C0902_r0020_c0030_XX) / sum(sum(C0902_r0020_c0010_XX, - C0902_r0020_c0030_XX))	C0902_r0020_c0010_XX C0902_r0020_c0030_XX C0902_r0020_c0080_XX
PD assigned to the obligor grade or pool - Corporates	sum(C0902_r0030_c0010_XX * C0902_r0030_c0080_XX, - C0902_r0030_c0030_XX) / sum(sum(C0902_r0030_c0010_XX, - C0902_r0030_c0030_XX))	C0902_r0030_c0010_XX C0902_r0030_c0030_XX C0902_r0030_c0080_XX
of which: SME	sum(C0902_r0050_c0010_XX * C0902_r0050_c0080_XX, - C0902_r0050_c0030_XX) / sum(sum(C0902_r0050_c0010_XX, - C0902_r0050_c0030_XX))	C0902_r0050_c0010_XX C0902_r0050_c0030_XX C0902_r0050_c0080_XX
PD assigned to the obligor grade or pool - Retail	sum(C0902_r0060_c0010_XX * C0902_r0060_c0080_XX, - C0902_r0060_c0030_XX) / sum(sum(C0902_r0060_c0010_XX, - C0902_r0060_c0030_XX))	C0902_r0060_c0010_XX C0902_r0060_c0030_XX C0902_r0060_c0080_XX
PD assigned to the obligor grade or pool - Retail - Secured by immovable property - Non-SME	sum(C0902_r0090_c0010_XX * C0902_r0090_c0080_XX, - C0902_r0090_c0030_XX) / sum(sum(C0902_r0090_c0010_XX, - C0902_r0090_c0030_XX))	C0902_r0090_c0010_XX C0902_r0090_c0030_XX C0902_r0090_c0080_XX
PD assigned to the obligor grade or pool - Qualifying Revolving	sum(C0902_r0100_c0010_XX * C0902_r0100_c0080_XX, - C0902_r0100_c0030_XX) / sum(sum(C0902_r0100_c0010_XX, - C0902_r0100_c0030_XX))	C0902_r0100_c0010_XX C0902_r0100_c0030_XX C0902_r0100_c0080_XX
PD assigned to the obligor grade or pool - Other Retail	sum(C0902_r0110_c0010_XX * C0902_r0110_c0080_XX, - C0902_r0110_c0030_XX) / sum(sum(C0902_r0110_c0010_XX, - C0902_r0110_c0030_XX))	C0902_r0110_c0010_XX C0902_r0110_c0030_XX C0902_r0110_c0080_XX
Exposure weighted average LGD - Institutions	C0902_r0020_c0090_XX * sum(C0902_r0020_c0010_XX, - C0902_r0020_c0030_XX) / sum(sum(C0902_r0020_c0010_XX, - C0902_r0020_c0030_XX))	C0902_r0020_c0010_XX C0902_r0020_c0030_XX C0902_r0020_c0090_XX
Exposure weighted average LGD - Corporates	C0902_r0030_c0090_XX * sum(C0902_r0030_c0010_XX, - C0902_r0030_c0030_XX) / sum(sum(C0902_r0030_c0010_XX, - C0902_r0030_c0030_XX))	C0902_r0030_c0010_XX C0902_r0030_c0030_XX C0902_r0030_c0090_XX

Variable	Formula	ITS data points
of which: SME	$C0902\_r0050\_c0090\_XX * \text{sum}(C0902\_r0050\_c0010\_XX, - C0902\_r0050\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0050\_c0010\_XX, - C0902\_r0050\_c0030\_XX))$	C0902_r0050_c0010_XX C0902_r0050_c0030_XX C0902_r0050_c0090_XX
Exposure weighted average LGD - Retail	$C0902\_r0060\_c0090\_XX * \text{sum}(C0902\_r0060\_c0010\_XX, - C0902\_r0060\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0060\_c0010\_XX, - C0902\_r0060\_c0030\_XX))$	C0902_r0060_c0010_XX C0902_r0060_c0030_XX C0902_r0060_c0090_XX
Exposure weighted average LGD - Retail - Secured by immovable property - Non-SME	$C0902\_r0090\_c0090\_XX * \text{sum}(C0902\_r0090\_c0010\_XX, - C0902\_r0090\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0090\_c0010\_XX, - C0902\_r0090\_c0030\_XX))$	C0902_r0090_c0010_XX C0902_r0090_c0030_XX C0902_r0090_c0090_XX
Exposure weighted average LGD - Qualifying Revolving	$C0902\_r0100\_c0090\_XX * \text{sum}(C0902\_r0100\_c0010\_XX, - C0902\_r0100\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0100\_c0010\_XX, - C0902\_r0100\_c0030\_XX))$	C0902_r0100_c0010_XX C0902_r0100_c0030_XX C0902_r0100_c0090_XX
Exposure weighted average LGD - Other Retail	$C0902\_r0110\_c0090\_XX * \text{sum}(C0902\_r0110\_c0010\_XX, - C0902\_r0110\_c0030\_XX) / \text{sum}(\text{sum}(C0902\_r0110\_c0010\_XX, - C0902\_r0110\_c0030\_XX))$	C0902_r0110_c0010_XX C0902_r0110_c0030_XX C0902_r0110_c0090_XX
Exposure value - Institutions	$C0902\_r0020\_c0105\_XX / 1000000000$	C0902_r0020_c0105_XX
Exposure value - Corporates	$C0902\_r0030\_c0105\_XX / 1000000000$	C0902_r0030_c0105_XX
of which: SME	$C0902\_r0050\_c0105\_XX / 1000000000$	C0902_r0050_c0105_XX
Exposure value - Retail	$C0902\_r0060\_c0105\_XX / 1000000000$	C0902_r0060_c0105_XX
Exposure value - Retail - Secured by immovable property - Non-SME	$C0902\_r0090\_c0105\_XX / 1000000000$	C0902_r0090_c0105_XX
Exposure value - Qualifying Revolving	$C0902\_r0100\_c0105\_XX / 1000000000$	C0902_r0100_c0105_XX
Exposure value - Other Retail	$C0902\_r0110\_c0105\_XX / 1000000000$	C0902_r0110_c0105_XX
Risk weight - Institutions	$C0902\_r0020\_c0125\_XX / C0902\_r0020\_c0105\_XX$	C0902_r0020_c0105_XX C0902_r0020_c0125_XX
Risk weight - Corporates	$C0902\_r0030\_c0125\_XX / C0902\_r0030\_c0105\_XX$	C0902_r0030_c0105_XX C0902_r0030_c0125_XX
of which: SME	$C0902\_r0050\_c0125\_XX / C0902\_r0050\_c0105\_XX$	C0902_r0050_c0105_XX C0902_r0050_c0125_XX
Risk weight - Retail	$C0902\_r0060\_c0125\_XX / C0902\_r0060\_c0105\_XX$	C0902_r0060_c0105_XX C0902_r0060_c0125_XX
Risk weight - Retail - Secured by immovable property - Non-SME	$C0902\_r0090\_c0125\_XX / C0902\_r0090\_c0105\_XX$	C0902_r0090_c0105_XX C0902_r0090_c0125_XX
Risk weight - Qualifying Revolving	$C0902\_r0100\_c0125\_XX / C0902\_r0100\_c0105\_XX$	C0902_r0100_c0105_XX C0902_r0100_c0125_XX
Risk weight - Other Retail	$C0902\_r0110\_c0125\_XX / C0902\_r0110\_c0105\_XX$	C0902_r0110_c0105_XX C0902_r0110_c0125_XX

#### 4. Asset quality

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

Performing exposures: Cash balances at central banks and other demand deposits - Amount	$\text{sum}(F1800a\_r0005\_c0020) / 1000000000$	F1800a_r0005_c0020
Performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-\text{sum}(F1800b\_r0005\_c0140) / \text{sum}(F1800a\_r0005\_c0020)$	F1800a_r0005_c0020 F1800b_r0005_c0140
Performing exposures: Loans and advances - Amount	$\text{sum}(F1800a\_r0070\_c0020, F1800a\_r0191\_c0020, F1800a\_r0221\_c0020) / 1000000000$	F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020
Performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(F1800b\_r0070\_c0140, F1800b\_r0191\_c0140) / \text{sum}(F1800a\_r0070\_c0020, F1800a\_r0191\_c0020, F1800a\_r0221\_c0020)$	F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020 F1800b_r0070_c0140 F1800b_r0191_c0140
Performing exposures: Central banks - Amount	$\text{sum}(F1800a\_r0080\_c0020, F1800a\_r0192\_c0020, F1800a\_r0222\_c0020) / 1000000000$	F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020
Performing exposures: Central banks - Coverage ratio	$-\text{sum}(F1800b\_r0080\_c0140, F1800b\_r0192\_c0140) / \text{sum}(F1800a\_r0080\_c0020, F1800a\_r0192\_c0020, F1800a\_r0222\_c0020)$	F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020 F1800b_r0080_c0140 F1800b_r0192_c0140
Performing exposures: General governments - Amount	$\text{sum}(F1800a\_r0090\_c0020, F1800a\_r0193\_c0020, F1800a\_r0223\_c0020) / 1000000000$	F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020
Performing exposures: General governments - Coverage ratio	$-\text{sum}(F1800b\_r0090\_c0140, F1800b\_r0193\_c0140) / \text{sum}(F1800a\_r0090\_c0020, F1800a\_r0193\_c0020, F1800a\_r0223\_c0020)$	F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020 F1800b_r0090_c0140 F1800b_r0193_c0140
Performing exposures: Credit institutions - Amount	$\text{sum}(F1800a\_r0100\_c0020, F1800a\_r0194\_c0020, F1800a\_r0224\_c0020) / 1000000000$	F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020
Performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(F1800b\_r0100\_c0140, F1800b\_r0194\_c0140) / \text{sum}(F1800a\_r0100\_c0020, F1800a\_r0194\_c0020, F1800a\_r0224\_c0020)$	F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020 F1800b_r0100_c0140 F1800b_r0194_c0140
Performing exposures: Other financial corporations - Amount	$\text{sum}(F1800a\_r0110\_c0020, F1800a\_r0195\_c0020, F1800a\_r0225\_c0020) / 1000000000$	F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020
Performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(F1800b\_r0110\_c0140, F1800b\_r0195\_c0140) / \text{sum}(F1800a\_r0110\_c0020, F1800a\_r0195\_c0020, F1800a\_r0225\_c0020)$	F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020 F1800b_r0110_c0140 F1800b_r0195_c0140

Variable	Formula	ITS data points
Performing exposures: Non-financial corporations - Amount	sum(F1800a_r0120_c0020, F1800a_r0196_c0020, F1800a_r0226_c0020) / 1000000000	F1800a_r0120_c0020 F1800a_r0196_c0020 F1800a_r0226_c0020
Performing exposures: Non-financial corporations - Coverage ratio	-sum(F1800b_r0120_c0140, F1800b_r0196_c0140) / sum(F1800a_r0120_c0020, F1800a_r0196_c0020, F1800a_r0226_c0020)	F1800a_r0120_c0020 F1800a_r0196_c0020 F1800a_r0226_c0020 F1800b_r0120_c0140 F1800b_r0196_c0140
Performing exposures: Households - Amount	sum(F1800a_r0150_c0020, F1800a_r0197_c0020, F1800a_r0227_c0020) / 1000000000	F1800a_r0150_c0020 F1800a_r0197_c0020 F1800a_r0227_c0020
Performing exposures: Households - Coverage ratio	-sum(F1800b_r0150_c0140, F1800b_r0197_c0140) / sum(F1800a_r0150_c0020, F1800a_r0197_c0020, F1800a_r0227_c0020)	F1800a_r0150_c0020 F1800a_r0197_c0020 F1800a_r0227_c0020 F1800b_r0150_c0140 F1800b_r0197_c0140
Performing exposures: Debt securities - Amount	sum(F1800a_r0010_c0020, F1800a_r0181_c0020, F1800a_r0211_c0020) / 1000000000	F1800a_r0010_c0020 F1800a_r0181_c0020 F1800a_r0211_c0020
Performing exposures: Debt securities - Coverage ratio	-sum(F1800b_r0010_c0140, F1800b_r0181_c0140) / sum(F1800a_r0010_c0020, F1800a_r0181_c0020, F1800a_r0211_c0020)	F1800a_r0010_c0020 F1800a_r0181_c0020 F1800a_r0211_c0020 F1800b_r0010_c0140 F1800b_r0181_c0140
Performing exposures: Other - Amount	F1800a_r0335_c0020 / 1000000000	F1800a_r0335_c0020
Performing exposures: Other - Coverage ratio	-F1800b_r0335_c0140 / F1800a_r0335_c0020	F1800a_r0335_c0020 F1800b_r0335_c0140
Performing exposures: Off-balance sheet exposures - Amount	F1800e_r0550_c0020 / 1000000000	F1800e_r0550_c0020
Performing exposures: Off-balance sheet exposures - Coverage ratio	F1800b_r0550_c0140 / F1800e_r0550_c0020	F1800b_r0550_c0140 F1800e_r0550_c0020
Performing exposures: Total - Amount	sum(F1800a_r0180_c0020, F1800a_r0201_c0020, F1800a_r0231_c0020, F1800a_r0335_c0020, F1800e_r0550_c0020) / 1000000000	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800e_r0550_c0020
Performing exposures: Total - Coverage ratio	-sum(F1800b_r0180_c0140, F1800b_r0201_c0140, F1800b_r0335_c0140, -F1800b_r0550_c0140) / sum(F1800a_r0180_c0020, F1800a_r0201_c0020, F1800a_r0231_c0020, F1800a_r0335_c0020, F1800e_r0550_c0020)	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800b_r0180_c0140 F1800b_r0201_c0140 F1800b_r0335_c0140 F1800b_r0550_c0140 F1800e_r0550_c0020
Non-performing exposures: Cash balances at central banks and other demand deposits - Amount	sum(F1800a_r0005_c0060) / 1000000000	F1800a_r0005_c0060
Non-performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio	-sum(F1800b_r0005_c0150) / sum(F1800a_r0005_c0060)	F1800a_r0005_c0060 F1800b_r0005_c0150
Non-performing exposures: Loans and advances - Amount	sum(F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / 1000000000	F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060
Non-performing exposures: Loans and advances - Coverage ratio	-sum(F1800b_r0070_c0150, F1800b_r0191_c0150, F1800b_r0221_c0150) / sum(F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060)	F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 F1800b_r0070_c0150 F1800b_r0191_c0150 F1800b_r0221_c0150
Non-performing exposures: Central banks - Amount	sum(F1800a_r0080_c0060, F1800a_r0192_c0060, F1800a_r0222_c0060) / 1000000000	F1800a_r0080_c0060 F1800a_r0192_c0060 F1800a_r0222_c0060
Non-performing exposures: Central banks - Coverage ratio	-sum(F1800b_r0080_c0150, F1800b_r0192_c0150, F1800b_r0222_c0150) / sum(F1800a_r0080_c0060, F1800a_r0192_c0060, F1800a_r0222_c0060)	F1800a_r0080_c0060 F1800a_r0192_c0060 F1800a_r0222_c0060 F1800b_r0080_c0150 F1800b_r0192_c0150 F1800b_r0222_c0150
Non-performing exposures: General governments - Amount	sum(F1800a_r0090_c0060, F1800a_r0193_c0060, F1800a_r0223_c0060) / 1000000000	F1800a_r0090_c0060 F1800a_r0193_c0060 F1800a_r0223_c0060
Non-performing exposures: General governments - Coverage ratio	-sum(F1800b_r0090_c0150, F1800b_r0193_c0150, F1800b_r0223_c0150) / sum(F1800a_r0090_c0060, F1800a_r0193_c0060, F1800a_r0223_c0060)	F1800a_r0090_c0060 F1800a_r0193_c0060 F1800a_r0223_c0060 F1800b_r0090_c0150 F1800b_r0193_c0150 F1800b_r0223_c0150
Non-performing exposures: Credit institutions - Amount	sum(F1800a_r0100_c0060, F1800a_r0194_c0060, F1800a_r0224_c0060) / 1000000000	F1800a_r0100_c0060 F1800a_r0194_c0060 F1800a_r0224_c0060

Variable	Formula	ITS data points
Non-performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(\text{F1800b\_r0100\_c0150}, \text{F1800b\_r0194\_c0150}, \text{F1800b\_r0224\_c0150}) / \text{sum}(\text{F1800a\_r0100\_c0060}, \text{F1800a\_r0194\_c0060}, \text{F1800a\_r0224\_c0060})$	F1800a_r0100_c0060 F1800a_r0194_c0060 F1800a_r0224_c0060 F1800b_r0100_c0150 F1800b_r0194_c0150 F1800b_r0224_c0150
Non-performing exposures: Other financial corporations - Amount	$\text{sum}(\text{F1800a\_r0110\_c0060}, \text{F1800a\_r0195\_c0060}, \text{F1800a\_r0225\_c0060}) / 1000000000$	F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060
Non-performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b\_r0110\_c0150}, \text{F1800b\_r0195\_c0150}, \text{F1800b\_r0225\_c0150}) / \text{sum}(\text{F1800a\_r0110\_c0060}, \text{F1800a\_r0195\_c0060}, \text{F1800a\_r0225\_c0060})$	F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060 F1800b_r0110_c0150 F1800b_r0195_c0150 F1800b_r0225_c0150
Non-performing exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1800a\_r0120\_c0060}, \text{F1800a\_r0196\_c0060}, \text{F1800a\_r0226\_c0060}) / 1000000000$	F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060
Non-performing exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b\_r0120\_c0150}, \text{F1800b\_r0196\_c0150}, \text{F1800b\_r0226\_c0150}) / \text{sum}(\text{F1800a\_r0120\_c0060}, \text{F1800a\_r0196\_c0060}, \text{F1800a\_r0226\_c0060})$	F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060 F1800b_r0120_c0150 F1800b_r0196_c0150 F1800b_r0226_c0150
Non-performing exposures: Households - Amount	$\text{sum}(\text{F1800a\_r0150\_c0060}, \text{F1800a\_r0197\_c0060}, \text{F1800a\_r0227\_c0060}) / 1000000000$	F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060
Non-performing exposures: Households - Coverage ratio	$-\text{sum}(\text{F1800b\_r0150\_c0150}, \text{F1800b\_r0197\_c0150}, \text{F1800b\_r0227\_c0150}) / \text{sum}(\text{F1800a\_r0150\_c0060}, \text{F1800a\_r0197\_c0060}, \text{F1800a\_r0227\_c0060})$	F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060 F1800b_r0150_c0150 F1800b_r0197_c0150 F1800b_r0227_c0150
Non-performing exposures: Debt securities - Amount	$\text{sum}(\text{F1800a\_r0010\_c0060}, \text{F1800a\_r0181\_c0060}, \text{F1800a\_r0211\_c0060}) / 1000000000$	F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060
Non-performing exposures: Debt securities - Coverage ratio	$-\text{sum}(\text{F1800b\_r0010\_c0150}, \text{F1800b\_r0181\_c0150}, \text{F1800b\_r0211\_c0150}) / \text{sum}(\text{F1800a\_r0010\_c0060}, \text{F1800a\_r0181\_c0060}, \text{F1800a\_r0211\_c0060})$	F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060 F1800b_r0010_c0150 F1800b_r0181_c0150 F1800b_r0211_c0150
Non-Performing exposures: Other - Amount	$\text{F1800a\_r0335\_c0060} / 1000000000$	F1800a_r0335_c0060
Non-Performing exposures: Other - Coverage ratio	$-\text{F1800b\_r0335\_c0150} / \text{F1800a\_r0335\_c0060}$	F1800a_r0335_c0060 F1800b_r0335_c0150
Non-performing exposures: Off-balance sheet exposures - Amount	$\text{F1800e\_r0550\_c0060} / 1000000000$	F1800e_r0550_c0060
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1800b\_r0550\_c0150} / \text{F1800e\_r0550\_c0060}$	F1800b_r0550_c0150 F1800e_r0550_c0060
Non-performing exposures: Total - Amount	$\text{sum}(\text{F1800a\_r0180\_c0060}, \text{F1800a\_r0201\_c0060}, \text{F1800a\_r0231\_c0060}, \text{F1800a\_r0335\_c0060}, \text{F1800e\_r0550\_c0060}) / 1000000000$	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060
Non-performing exposures: Total - Coverage ratio	$-\text{sum}(\text{F1800b\_r0180\_c0150}, \text{F1800b\_r0201\_c0150}, \text{F1800b\_r0231\_c0150}, \text{F1800b\_r0335\_c0150}, \text{F1800b\_r0550\_c0150}) / \text{sum}(\text{F1800a\_r0180\_c0060}, \text{F1800a\_r0201\_c0060}, \text{F1800a\_r0231\_c0060}, \text{F1800a\_r0335\_c0060}, \text{F1800e\_r0550\_c0060})$	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060
<b>T04.02.1/2/3 Non performing loans and advances</b>		
Loans and advances (including cb)	$\text{sum}(\text{F1800a\_r0005\_c0010}, \text{F1800a\_r0070\_c0010}, \text{F1800a\_r0191\_c0010}, \text{F1800a\_r0221\_c0010}) / 1000000000$	F1800a_r0005_c0010 F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010
Non-performing loans and advances (including cb)	$\text{sum}(\text{F1800a\_r0005\_c0060}, \text{F1800a\_r0070\_c0060}, \text{F1800a\_r0191\_c0060}, \text{F1800a\_r0221\_c0060}) / 1000000000$	F1800a_r0005_c0060 F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060
Non-performing loans ratio (including cb)	$\text{sum}(\text{F1800a\_r0005\_c0060}, \text{F1800a\_r0070\_c0060}, \text{F1800a\_r0191\_c0060}, \text{F1800a\_r0221\_c0060}) / \text{sum}(\text{F1800a\_r0005\_c0010}, \text{F1800a\_r0070\_c0010}, \text{F1800a\_r0191\_c0010}, \text{F1800a\_r0221\_c0010})$	F1800a_r0005_c0060 F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 F1800a_r0005_c0010 F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010

Variable	Formula	ITS data points
Loans and advances (excluding cb)	sum(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010) / 1000000000	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010
Non-performing loans and advances (excluding cb)	sum(F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / 1000000000	F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060
Non-performing loans ratio (excluding cb)	sum(F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / sum(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010)	F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010
<b>T04.03.1 Forbearance by instrument and counterparty</b>		
Performing forbore exposures: Cash balances at central banks and other demand deposits - Amount	sum(F1900a_r0005_c0020) / 1000000000	F1900a_r0005_c0020
Performing forbore exposures: Cash balances at central banks and other demand deposits - Coverage ratio	-sum(F1900b_r0005_c0130) / sum(F1900a_r0005_c0020)	F1900a_r0005_c0020 F1900b_r0005_c0130
Performing forbore exposures: Loans and advances - Amount	sum(F1900a_r0070_c0020, F1900a_r0191_c0020, F1900a_r0221_c0020) / 1000000000	F1900a_r0070_c0020 F1900a_r0191_c0020 F1900a_r0221_c0020
Performing forbore exposures: Loans and advances - Coverage ratio	-sum(F1900b_r0070_c0130, F1900b_r0191_c0130) / sum(F1900a_r0070_c0020, F1900a_r0191_c0020, F1900a_r0221_c0020)	F1900a_r0070_c0020 F1900a_r0191_c0020 F1900a_r0221_c0020 F1900b_r0070_c0130 F1900b_r0191_c0130
Performing forbore exposures: Central banks - Amount	sum(F1900a_r0080_c0020, F1900a_r0192_c0020, F1900a_r0222_c0020) / 1000000000	F1900a_r0080_c0020 F1900a_r0192_c0020 F1900a_r0222_c0020
Performing forbore exposures: Central banks - Coverage ratio	-sum(F1900b_r0080_c0130, F1900b_r0192_c0130) / sum(F1900a_r0080_c0020, F1900a_r0192_c0020, F1900a_r0222_c0020)	F1900a_r0080_c0020 F1900a_r0192_c0020 F1900a_r0222_c0020 F1900b_r0080_c0130 F1900b_r0192_c0130
Performing forbore exposures: General governments - Amount	sum(F1900a_r0090_c0020, F1900a_r0193_c0020, F1900a_r0223_c0020) / 1000000000	F1900a_r0090_c0020 F1900a_r0193_c0020 F1900a_r0223_c0020
Performing forbore exposures: General governments - Coverage ratio	-sum(F1900b_r0090_c0130, F1900b_r0193_c0130) / sum(F1900a_r0090_c0020, F1900a_r0193_c0020, F1900a_r0223_c0020)	F1900a_r0090_c0020 F1900a_r0193_c0020 F1900a_r0223_c0020 F1900b_r0090_c0130 F1900b_r0193_c0130
Performing forbore exposures: Credit institutions - Amount	sum(F1900a_r0100_c0020, F1900a_r0194_c0020, F1900a_r0224_c0020) / 1000000000	F1900a_r0100_c0020 F1900a_r0194_c0020 F1900a_r0224_c0020
Performing forbore exposures: Credit institutions - Coverage ratio	-sum(F1900b_r0100_c0130, F1900b_r0194_c0130) / sum(F1900a_r0100_c0020, F1900a_r0194_c0020, F1900a_r0224_c0020)	F1900a_r0100_c0020 F1900a_r0194_c0020 F1900a_r0224_c0020 F1900b_r0100_c0130 F1900b_r0194_c0130
Performing forbore exposures: Other financial corporations - Amount	sum(F1900a_r0110_c0020, F1900a_r0195_c0020, F1900a_r0225_c0020) / 1000000000	F1900a_r0110_c0020 F1900a_r0195_c0020 F1900a_r0225_c0020
Performing forbore exposures: Other financial corporations - Coverage ratio	-sum(F1900b_r0110_c0130, F1900b_r0195_c0130) / sum(F1900a_r0110_c0020, F1900a_r0195_c0020, F1900a_r0225_c0020)	F1900a_r0110_c0020 F1900a_r0195_c0020 F1900a_r0225_c0020 F1900b_r0110_c0130 F1900b_r0195_c0130
Performing forbore exposures: Non-financial corporations - Amount	sum(F1900a_r0120_c0020, F1900a_r0196_c0020, F1900a_r0226_c0020) / 1000000000	F1900a_r0120_c0020 F1900a_r0196_c0020 F1900a_r0226_c0020
Performing forbore exposures: Non-financial corporations - Coverage ratio	-sum(F1900b_r0120_c0130, F1900b_r0196_c0130) / sum(F1900a_r0120_c0020, F1900a_r0196_c0020, F1900a_r0226_c0020)	F1900a_r0120_c0020 F1900a_r0196_c0020 F1900a_r0226_c0020 F1900b_r0120_c0130 F1900b_r0196_c0130
Performing forbore exposures: Households - Amount	sum(F1900a_r0150_c0020, F1900a_r0197_c0020, F1900a_r0227_c0020) / 1000000000	F1900a_r0150_c0020 F1900a_r0197_c0020 F1900a_r0227_c0020
Performing forbore exposures: Households - Coverage ratio	-sum(F1900b_r0150_c0130, F1900b_r0197_c0130) / sum(F1900a_r0150_c0020, F1900a_r0197_c0020, F1900a_r0227_c0020)	F1900a_r0150_c0020 F1900a_r0197_c0020 F1900a_r0227_c0020 F1900b_r0150_c0130 F1900b_r0197_c0130
Performing forbore exposures: Debt securities - Amount	sum(F1900a_r0010_c0020, F1900a_r0181_c0020, F1900a_r0211_c0020) / 1000000000	F1900a_r0010_c0020 F1900a_r0181_c0020 F1900a_r0211_c0020
Performing forbore exposures: Debt securities - Coverage Ratio	-sum(F1900b_r0010_c0130, F1900b_r0181_c0130) / sum(F1900a_r0010_c0020, F1900a_r0181_c0020, F1900a_r0211_c0020)	F1900a_r0010_c0020 F1900a_r0181_c0020 F1900a_r0211_c0020 F1900b_r0010_c0130 F1900b_r0181_c0130
Performing forbore exposures: Other - Amount	F1900a_r0335_c0020 / 1000000000	F1900a_r0335_c0020

Variable	Formula	ITS data points
Performing forborne exposures: Other - Coverage Ratio	$-F1900b\_r0335\_c0130 / F1900a\_r0335\_c0020$	F1900a_r0335_c0020 F1900b_r0335_c0130
Performing forborne exposures: Off-balance sheet exposures - Amount	$F1900d\_r0340\_c0020 / 1000000000$	F1900d_r0340_c0020
Performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$F1900b\_r0340\_c0130 / F1900d\_r0340\_c0020$	F1900b_r0340_c0130 F1900d_r0340_c0020
Performing forborne exposures: Total - Amount	$sum(F1900a\_r0180\_c0020, F1900a\_r0201\_c0020, F1900a\_r0231\_c0020, F1900a\_r0335\_c0020, F1900d\_r0340\_c0020) / 1000000000$	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020
Performing forborne exposures: Total - Coverage ratio	$-sum(F1900b\_r0180\_c0130, F1900b\_r0201\_c0130, F1900b\_r0335\_c0130, -F1900b\_r0340\_c0130) / sum(F1900a\_r0180\_c0020, F1900a\_r0201\_c0020, F1900a\_r0231\_c0020, F1900a\_r0335\_c0020, F1900d\_r0340\_c0020)$	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Amount	$sum(F1900a\_r0005\_c0060) / 1000000000$	F1900a_r0005_c0060
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-sum(F1900b\_r0005\_c0140) / sum(F1900a\_r0005\_c0060)$	F1900a_r0005_c0060 F1900b_r0005_c0140
Non-performing forborne exposures: Loans and advances - Amount	$sum(F1900a\_r0070\_c0060, F1900a\_r0191\_c0060, F1900a\_r0221\_c0060) / 1000000000$	F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060
Non-performing forborne exposures: Loans and advances - Coverage ratio	$-sum(F1900b\_r0070\_c0140, F1900b\_r0191\_c0140, F1900b\_r0221\_c0140) / sum(F1900a\_r0070\_c0060, F1900a\_r0191\_c0060, F1900a\_r0221\_c0060)$	F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060 F1900b_r0070_c0140 F1900b_r0191_c0140 F1900b_r0221_c0140
Non-performing forborne exposures: Central banks - Amount	$sum(F1900a\_r0080\_c0060, F1900a\_r0192\_c0060, F1900a\_r0222\_c0060) / 1000000000$	F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060
Non-performing forborne exposures: Central banks - Coverage ratio	$-sum(F1900b\_r0080\_c0140, F1900b\_r0192\_c0140, F1900b\_r0222\_c0140) / sum(F1900a\_r0080\_c0060, F1900a\_r0192\_c0060, F1900a\_r0222\_c0060)$	F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060 F1900b_r0080_c0140 F1900b_r0192_c0140 F1900b_r0222_c0140
Non-performing forborne exposures: General governments - Amount	$sum(F1900a\_r0090\_c0060, F1900a\_r0193\_c0060, F1900a\_r0223\_c0060) / 1000000000$	F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060
Non-performing forborne exposures: General governments - Coverage ratio	$-sum(F1900b\_r0090\_c0140, F1900b\_r0193\_c0140, F1900b\_r0223\_c0140) / sum(F1900a\_r0090\_c0060, F1900a\_r0193\_c0060, F1900a\_r0223\_c0060)$	F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060 F1900b_r0090_c0140 F1900b_r0193_c0140 F1900b_r0223_c0140
Non-performing forborne exposures: Credit institutions - Amount	$sum(F1900a\_r0100\_c0060, F1900a\_r0194\_c0060, F1900a\_r0224\_c0060) / 1000000000$	F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060
Non-performing forborne exposures: Credit institutions - Coverage ratio	$-sum(F1900b\_r0100\_c0140, F1900b\_r0194\_c0140, F1900b\_r0224\_c0140) / sum(F1900a\_r0100\_c0060, F1900a\_r0194\_c0060, F1900a\_r0224\_c0060)$	F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060 F1900b_r0100_c0140 F1900b_r0194_c0140 F1900b_r0224_c0140
Non-performing forborne exposures: Other financial corporations - Amount	$sum(F1900a\_r0110\_c0060, F1900a\_r0195\_c0060, F1900a\_r0225\_c0060) / 1000000000$	F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060
Non-performing forborne exposures: Other financial corporations - Coverage ratio	$-sum(F1900b\_r0110\_c0140, F1900b\_r0195\_c0140, F1900b\_r0225\_c0140) / sum(F1900a\_r0110\_c0060, F1900a\_r0195\_c0060, F1900a\_r0225\_c0060)$	F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060 F1900b_r0110_c0140 F1900b_r0195_c0140 F1900b_r0225_c0140
Non-performing forborne exposures: Non-financial corporations - Amount	$sum(F1900a\_r0120\_c0060, F1900a\_r0196\_c0060, F1900a\_r0226\_c0060) / 1000000000$	F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060
Non-performing forborne exposures: Non-financial corporations - Coverage ratio	$-sum(F1900b\_r0120\_c0140, F1900b\_r0196\_c0140, F1900b\_r0226\_c0140) / sum(F1900a\_r0120\_c0060, F1900a\_r0196\_c0060, F1900a\_r0226\_c0060)$	F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060 F1900b_r0120_c0140 F1900b_r0196_c0140 F1900b_r0226_c0140
Non-performing forborne exposures: Households - Amount	$sum(F1900a\_r0150\_c0060, F1900a\_r0197\_c0060, F1900a\_r0227\_c0060) / 1000000000$	F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060

Variable	Formula	ITS data points
Non-performing forborne exposures: Households - Coverage ratio	$-\text{sum}(\text{F1900b\_r0150\_c0140}, \text{F1900b\_r0197\_c0140}, \text{F1900b\_r0227\_c0140}) / \text{sum}(\text{F1900a\_r0150\_c0060}, \text{F1900a\_r0197\_c0060}, \text{F1900a\_r0227\_c0060})$	F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060 F1900b_r0150_c0140 F1900b_r0197_c0140 F1900b_r0227_c0140
Non-Performing forborne exposures: Debt securities - Amount	$\text{sum}(\text{F1900a\_r0010\_c0060}, \text{F1900a\_r0181\_c0060}, \text{F1900a\_r0211\_c0060}) / 1000000000$	F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060
Non-Performing forborne exposures: Debt securities - Coverage Ratio	$-\text{sum}(\text{F1900b\_r0010\_c0140}, \text{F1900b\_r0181\_c0140}, \text{F1900b\_r0211\_c0140}) / \text{sum}(\text{F1900a\_r0010\_c0060}, \text{F1900a\_r0181\_c0060}, \text{F1900a\_r0211\_c0060})$	F1900b_r0010_c0140 F1900b_r0181_c0140 F1900b_r0211_c0140 F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060
Non-performing forborne exposures: Other - Amount	$\text{F1900a\_r0335\_c0060} / 1000000000$	F1900a_r0335_c0060
Non-performing forborne exposures: Other - Coverage	$-\text{F1900b\_r0335\_c0140} / \text{F1900a\_r0335\_c0060}$	F1900a_r0335_c0060
Non-performing forborne exposures: Off-balance sheet exposures - Amount	$\text{F1900d\_r0340\_c0060} / 1000000000$	F1900d_r0340_c0060
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1900b\_r0340\_c0140} / \text{F1900d\_r0340\_c0060}$	F1900b_r0340_c0140 F1900d_r0340_c0060
Non-performing forborne exposures: Total - Amount	$\text{sum}(\text{F1900a\_r0180\_c0060}, \text{F1900a\_r0201\_c0060}, \text{F1900a\_r0231\_c0060}, \text{F1900a\_r0335\_c0060}, \text{F1900d\_r0340\_c0060}) / 1000000000$	F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900d_r0340_c0060
Non-performing forborne exposures: Total - Coverage ratio	$-\text{sum}(\text{F1900b\_r0180\_c0140}, \text{F1900b\_r0201\_c0140}, \text{F1900b\_r0231\_c0140}, \text{F1900b\_r0335\_c0140}, \text{F1900b\_r0340\_c0140}) / \text{sum}(\text{F1900a\_r0180\_c0060}, \text{F1900a\_r0201\_c0060}, \text{F1900a\_r0231\_c0060}, \text{F1900a\_r0335\_c0060}, \text{F1900d\_r0340\_c0060})$	F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900b_r0180_c0140 F1900b_r0201_c0140 F1900b_r0231_c0140 F1900b_r0335_c0140 F1900b_r0340_c0140 F1900d_r0340_c0060
<b>T04.03.2/3 Non-performing exposures and forbearance</b>		
Total exposures: Performing - Amount	$\text{sum}(\text{F1800a\_r0180\_c0020}, \text{F1800a\_r0201\_c0020}, \text{F1800a\_r0231\_c0020}, \text{F1800a\_r0335\_c0020}, \text{F1800e\_r0550\_c0020}) / 1000000000$	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800e_r0550_c0020
Total exposures: Performing - Coverage ratio	$-\text{sum}(\text{F1800b\_r0180\_c0140}, \text{F1800b\_r0201\_c0140}, \text{F1800b\_r0335\_c0140}, \text{F1800b\_r0550\_c0140}) / \text{sum}(\text{F1800a\_r0180\_c0020}, \text{F1800a\_r0201\_c0020}, \text{F1800a\_r0231\_c0020}, \text{F1800a\_r0335\_c0020}, \text{F1800e\_r0550\_c0020})$	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800b_r0180_c0140 F1800b_r0201_c0140 F1800b_r0335_c0140 F1800b_r0550_c0140 F1800e_r0550_c0020
Total exposures: Non-performing - Amount	$\text{sum}(\text{F1800a\_r0180\_c0060}, \text{F1800a\_r0201\_c0060}, \text{F1800a\_r0231\_c0060}, \text{F1800a\_r0335\_c0060}, \text{F1800e\_r0550\_c0060}) / 1000000000$	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060
Total exposures: Non-performing - Coverage ratio	$-\text{sum}(\text{F1800b\_r0180\_c0150}, \text{F1800b\_r0201\_c0150}, \text{F1800b\_r0231\_c0150}, \text{F1800b\_r0335\_c0150}, \text{F1800b\_r0550\_c0150}) / \text{sum}(\text{F1800a\_r0180\_c0060}, \text{F1800a\_r0201\_c0060}, \text{F1800a\_r0231\_c0060}, \text{F1800a\_r0335\_c0060}, \text{F1800e\_r0550\_c0060})$	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060
Forborne exposures: Performing - Amount	$\text{sum}(\text{F1900a\_r0180\_c0020}, \text{F1900a\_r0201\_c0020}, \text{F1900a\_r0231\_c0020}, \text{F1900a\_r0335\_c0020}, \text{F1900d\_r0340\_c0020}) / 1000000000$	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020
Forborne exposures: Performing - Coverage ratio	$-\text{sum}(\text{F1900b\_r0180\_c0130}, \text{F1900b\_r0201\_c0130}, \text{F1900b\_r0335\_c0130}, \text{F1900b\_r0340\_c0130}) / \text{sum}(\text{F1900a\_r0180\_c0020}, \text{F1900a\_r0201\_c0020}, \text{F1900a\_r0231\_c0020}, \text{F1900a\_r0335\_c0020}, \text{F1900d\_r0340\_c0020})$	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020



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

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

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

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

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

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

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

## 5. Funding

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

Total loans and advances to non-financial corporations and households	sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010, F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / 1000000000	F0401_r0170_c0010 F0401_r0180_c0010 F04021_r0160_c0010 F04021_r0170_c0010 F04022_r0170_c0010 F04022_r0180_c0010 F04031_r0160_c0010 F04031_r0170_c0010 F04041_r0120_c0010 F04041_r0130_c0010 F0406_r0170_c0010 F0406_r0180_c0010 F0407_r0170_c0010 F0407_r0180_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0120_c0050 F0409_r0130_c0050 F0410_r0170_c0010 F0410_r0180_c0010
Total deposits from non-financial corporations and households	sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035, F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000	F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035

Variable	Formula	ITS data points
Loan-to-deposit ratio	$\frac{\text{sum}(F0401\_r0170\_c0010, F04021\_r0160\_c0010, F04022\_r0170\_c0010, F04031\_r0160\_c0010, F04041\_r0120\_c0010, F0406\_r0170\_c0010, F0407\_r0170\_c0010, F0408\_r0170\_c0010, F0408\_r0170\_c0035, F0409\_r0120\_c0050, F0410\_r0170\_c0010, F0401\_r0180\_c0010, F04021\_r0170\_c0010, F04022\_r0180\_c0010, F04031\_r0170\_c0010, F04041\_r0130\_c0010, F0406\_r0180\_c0010, F0407\_r0180\_c0010, F0408\_r0180\_c0010, F0408\_r0180\_c0035, F0409\_r0130\_c0050, F0410\_r0180\_c0010) / \text{sum}(F0801a\_r0260\_c0010, F0801a\_r0260\_c0020, F0801a\_r0260\_c0030, F0801a\_r0260\_c0034, F0801a\_r0260\_c0035, F0801a\_r0310\_c0010, F0801a\_r0310\_c0020, F0801a\_r0310\_c0030, F0801a\_r0310\_c0034, F0801a\_r0310\_c0035)}$	F0401_r0170_c0010 F0401_r0180_c0010 F04021_r0160_c0010 F04021_r0170_c0010 F04022_r0170_c0010 F04022_r0180_c0010 F04031_r0160_c0010 F04031_r0170_c0010 F04041_r0120_c0010 F04041_r0130_c0010 F0406_r0170_c0010 F0406_r0180_c0010 F0407_r0170_c0010 F0407_r0180_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0120_c0050 F0409_r0130_c0050 F0410_r0170_c0010 F0410_r0180_c0010 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035
<b>T05.02.1/2/3 Deposits to total funding ratio</b>		
Deposits from credit institutions & other financial corporations to total funding	$\frac{\text{sum}(F0801a\_r0160\_c0010, F0801a\_r0160\_c0020, F0801a\_r0160\_c0030, F0801a\_r0160\_c0034, F0801a\_r0160\_c0035, F0801a\_r0210\_c0010, F0801a\_r0210\_c0020, F0801a\_r0210\_c0030, F0801a\_r0210\_c0034, F0801a\_r0210\_c0035) / \text{sum}(F0801a\_r0050\_c0010, F0801a\_r0050\_c0020, F0801a\_r0050\_c0030, F0801a\_r0050\_c0034, F0801a\_r0050\_c0035, F0801a\_r0360\_c0010, F0801a\_r0360\_c0020, F0801a\_r0360\_c0030, F0801a\_r0360\_c0034, F0801a\_r0360\_c0035, F0801a\_r0440\_c0010, F0801a\_r0440\_c0020, F0801a\_r0440\_c0030, F0801a\_r0440\_c0034, F0801a\_r0440\_c0035)}$	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035 F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035
Deposits from non-financial corporations to total funding	$\frac{\text{sum}(F0801a\_r0260\_c0010, F0801a\_r0260\_c0020, F0801a\_r0260\_c0030, F0801a\_r0260\_c0034, F0801a\_r0260\_c0035) / \text{sum}(F0801a\_r0050\_c0010, F0801a\_r0050\_c0020, F0801a\_r0050\_c0030, F0801a\_r0050\_c0034, F0801a\_r0050\_c0035, F0801a\_r0360\_c0010, F0801a\_r0360\_c0020, F0801a\_r0360\_c0030, F0801a\_r0360\_c0034, F0801a\_r0360\_c0035, F0801a\_r0440\_c0010, F0801a\_r0440\_c0020, F0801a\_r0440\_c0030, F0801a\_r0440\_c0034, F0801a\_r0440\_c0035)}$	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035



Variable	Formula	ITS data points
Deposits from households to total funding	sum(F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035)/sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035)	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035
<b>T05.03.1/2/3 Net stable funding ratio</b>		
Required stable funding	C8400a_r0010_c0020 / 1000000000	C8400a_r0010_c0020
Available stable funding	C8400a_r0120_c0030 / 1000000000	C8400a_r0120_c0030
Net stable funding ratio	C8400a_r0120_c0030 / C8400a_r0010_c0020	C8400a_r0010_c0020 C8400a_r0120_c0030
<b>6. Liquidity</b>		
<b>T06.01.1/2/3 Liquidity coverage ratio</b>		
<b>Numerator: Liquidity Buffer</b>	<b>C7600a_r0010_c0010 / 1000000000</b>	<b>C7600a_r0010_c0010</b>
Level 1 assets: unadjusted	sum(C7600a_r0040_c0010, C7600a_r0100_c0010) / 1000000000	C7600a_r0040_c0010 C7600a_r0100_c0010
Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows	-sum(C7600a_r0050_c0010, -C7600a_r0060_c0010, C7600a_r0070_c0010, -C7600a_r0080_c0010, C7600a_r0110_c0010, -C7600a_r0120_c0010) / 1000000000	C7600a_r0050_c0010 C7600a_r0060_c0010 C7600a_r0070_c0010 C7600a_r0080_c0010 C7600a_r0110_c0010 C7600a_r0120_c0010
Level 1 assets: adjusted amount	sum(C7600a_r0091_c0010, C7600a_r0131_c0010) / 1000000000	C7600a_r0091_c0010 C7600a_r0131_c0010
Excluding EHQCB	C7600a_r0091_c0010 / 1000000000	C7600a_r0091_c0010
EHQCB	C7600a_r0131_c0010 / 1000000000	C7600a_r0131_c0010
Level 2 assets: unadjusted	sum(C7600a_r0160_c0010, C7600a_r0220_c0010) / 1000000000	C7600a_r0160_c0010 C7600a_r0220_c0010
Level 2 asset collaterals adjustments for 30 days outflows and inflows	-sum(C7600a_r0170_c0010, -C7600a_r0180_c0010, C7600a_r0230_c0010, -C7600a_r0240_c0010) / 1000000000	C7600a_r0170_c0010 C7600a_r0180_c0010 C7600a_r0230_c0010 C7600a_r0240_c0010
Level 2 assets: adjusted amount	sum(C7600a_r0191_c0010, C7600a_r0251_c0010) / 1000000000	C7600a_r0191_c0010 C7600a_r0251_c0010
Level 2A	C7600a_r0191_c0010 / 1000000000	C7600a_r0191_c0010
Level 2B	C7600a_r0251_c0010 / 1000000000	C7600a_r0251_c0010
Excess liquidity asset amount	C7600a_r0280_c0010 / 1000000000	C7600a_r0280_c0010
<b>Denominator: Net liquidity outflow</b>	<b>C7600a_r0020_c0010 / 1000000000</b>	<b>C7600a_r0020_c0010</b>
Total outflows	C7600a_r0300_c0010 / 1000000000	C7600a_r0300_c0010
Reduction for inflows	sum(C7600a_r0340_c0010, C7600a_r0350_c0010, C7600a_r0360_c0010) / 1000000000	C7600a_r0340_c0010 C7600a_r0350_c0010 C7600a_r0360_c0010
<b>Liquidity coverage ratio</b>	<b>C7600a_r0010_c0010 / C7600a_r0020_c0010</b>	<b>C7600a_r0010_c0010 C7600a_r0020_c0010</b>
<b>T06.02.1/2/3 Liquidity coverage ratio band</b>		
Liquidity coverage ratio	C7600a_r0010_c0010 / C7600a_r0020_c0010	C7600a_r0010_c0010 C7600a_r0020_c0010

Note: XX refers to the country

## Definitions of the ITS data points presented in Annex 1 of the Supervisory Banking Statistics, second quarter 2022

Covid-19 measures reporting (applicable from Q2 2020 onwards)

Variable	Formula	ITS data points
<b>Annex. Covid-19-related measures</b>		
<b>A01.01/2/3 Loans and advances subject to Covid-19-related measures</b>		
<b>Total loans and advances</b>	$\text{sum}(F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010) / 1000000000$	<b>F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010</b>
of which: non-performing	$\text{sum}(F1800a\_r0070\_c0060, F1800a\_r0191\_c0060, F1800a\_r0221\_c0060) / 1000000000$	F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060
of which: performing stage 2	$\text{sum}(F1800a\_r0070\_c0057, F1800a\_r0191\_c0057) / 1000000000$	F1800a_r0070_c0057 F1800a_r0191_c0057
<b>Loans and advances subject to Covid-19-related measures (non-expired)</b>	$\text{sum}(F9101a\_r0010\_c0010, F9102\_r0010\_c0010, F9105a\_r0010\_c0010) / 1000000000$	<b>F9101a_r0010_c0010 F9102_r0010_c0010 F9105a_r0010_c0010</b>
<b>Loans and advances subject to EBA-compliant moratoria (non-expired)</b>	$F9101a\_r0010\_c0010 / 1000000000$	<b>F9101a_r0010_c0010</b>
as a share of total loans and advances	$F9101a\_r0010\_c0010 / \text{sum}(F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9101a_r0010_c0010
of which: non-performing	$F9101a\_r0010\_c0060 / 1000000000$	F9101a_r0010_c0060
of which: performing stage 2	$F9101a\_r0010\_c0050 / 1000000000$	F9101a_r0010_c0050
Coverage ratio of non-performing loans and advances	$-F9101a\_r0010\_c0150 / F9101a\_r0010\_c0060$	F9101a_r0010_c0060 F9101a_r0010_c0150
<b>Other loans and advances subject to Covid-19-related forbearance measures (non-expired)</b>	$F9102\_r0010\_c0010 / 1000000000$	<b>F9102_r0010_c0010</b>
as a share of total loans and advances	$F9102\_r0010\_c0010 / \text{sum}(F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9102_r0010_c0010
of which: non-performing	$F9102\_r0010\_c0050 / 1000000000$	F9102_r0010_c0050
of which: performing stage 2	$F9102\_r0010\_c0040 / 1000000000$	F9102_r0010_c0040
Coverage ratio of non-performing loans and advances	$-F9102\_r0010\_c0120 / F9102\_r0010\_c0050$	F9102_r0010_c0050 F9102_r0010_c0120
<b>Newly originated loans and advances subject to public guarantee schemes</b>	$F9105a\_r0010\_c0010 / 1000000000$	<b>F9105a_r0010_c0010</b>
as a share of total loans and advances	$F9105a\_r0010\_c0010 / \text{sum}(F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9105a_r0010_c0010
of which: non-performing	$F9105a\_r0010\_c0050 / 1000000000$	F9105a_r0010_c0050
of which: performing stage 2	$F9105a\_r0010\_c0040 / 1000000000$	F9105a_r0010_c0040
Coverage ratio of non-performing loans and advances	$-F9105a\_r0010\_c0120 / F9105a\_r0010\_c0050$	F9105a_r0010_c0050 F9105a_r0010_c0120
<b>Loans and advances with expired Covid-19-related measures *</b>	$\text{sum}(F9103a\_r0010\_c0010, F9104\_r0010\_c0010) / 1000000000$	<b>F9103a_r0010_c0010 F9104_r0010_c0010</b>
<b>Loans and advances with expired EBA-compliant moratoria *</b>	$F9103a\_r0010\_c0010 / 1000000000$	<b>F9103a_r0010_c0010</b>
as a share of total loans and advances *	$F9103a\_r0010\_c0010 / \text{sum}(F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9103a_r0010_c0010
of which: non-performing *	$F9103a\_r0010\_c0050 / 1000000000$	F9103a_r0010_c0050
of which: performing stage 2 *	$F9103a\_r0010\_c0040 / 1000000000$	F9103a_r0010_c0040
Coverage ratio of non-performing loans and advances *	$-F9103a\_r0010\_c0120 / F9103a\_r0010\_c0050$	F9103a_r0010_c0050 F9103a_r0010_c0120
<b>Other loans and advances with expired Covid-19-related forbearance measures *</b>	$F9104\_r0010\_c0010 / 1000000000$	<b>F9104_r0010_c0010</b>
as a share of total loans and advances *	$F9104\_r0010\_c0010 / \text{sum}(F1800a\_r0070\_c0010, F1800a\_r0191\_c0010, F1800a\_r0221\_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9104_r0010_c0010
of which: non-performing *	$F9104\_r0010\_c0040 / 1000000000$	F9104_r0010_c0040
of which: performing stage 2 *	$F9104\_r0010\_c0030 / 1000000000$	F9104_r0010_c0030
Coverage ratio of non-performing loans and advances *	$-F9104\_r0010\_c0090 / F9104\_r0010\_c0040$	F9104_r0010_c0090 F9104_r0010_c0040

\* Variables introduced as of Q4 2021.