EBA Reporting framework 2.3
Definitions applicable for reported period Q2 2016

Variable	Formula	ITS data points
1. General statistics		
T01.03 **Total assets by location of ultimate parent**		
Total assets	F0101_r380_c010	F0101_r380_c010
T01.04 **Concentration of total assets**		
Total assets	F0101_r380_c010	F0101_r380_c010
2. Balance sheet composition and profitability		
T02.01.1/2/3 **Profit and loss figures**		
Net interest income	sum(F0200_r010_c010, -F0200_r090_c010) / 1000000	F0200_r010_c010 F0200_r090_c010
Net fee and commission income	sum(F0200_r200_c010, -F0200_r210_c010) / 1000000	F0200_r200_c010 F0200_r210_c010
Net trading income	sum(F0200_r280_c010, F0200_r285_c010) / 1000000	F0200_r280_c010 F0200_r285_c010
Exchange differences, net	F0200_r310_c010 / 1000000	F0200_r310_c010
Net other operating income	sum(F0200_r355_c010, -F0200_r010_c010, F0200_r090_c010, -F0200_r200_c010, F0200_r210_c010, -F0200_r280_c010, -F0200_r285_c010, -F0200_r310_c010) / 1000000	F0200_r355_c010 F0200_r010_c010 F0200_r090_c010 F0200_r200_c010 F0200_r210_c010 F0200_r280_c010 F0200_r285_c010 F0200_r310_c010
Operating income	**F0200_r355_c010 / 1000000**	**F0200_r355_c010**
Administrative expenses and depreciation	sum(-F0200_r360_c010, -F0200_r390_c010) / 1000000	F0200_r360_c010 F0200_r390_c010
Net income before impairment, provisions and taxes	**sum(F0200_r355_c010, -F0200_r360_c010, -F0200_r390_c010) / 1000000**	**F0200_r355_c010** **F0200_r360_c010** **F0200_r390_c010**
Impairment and provisions	sum(-F0200_r430_c010, -F0200_r460_c010, -F0200_r510_c010, -F0200_r520_c010) / 1000000	F0200_r430_c010 F0200_r460_c010 F0200_r510_c010 F0200_r520_c010
Other	sum(F0200_r610_c010, F0200_r430_c010, F0200_r460_c010, F0200_r510_c010, F0200_r520_c010, -F0200_r355_c010, F0200_r360_c010, F0200_r390_c010) / 1000000	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010 F0200_r430_c010 F0200_r460_c010 F0200_r510_c010 F0200_r520_c010 F0200_r610_c010
Profit and loss before tax from continued operation	**F0200_r610_c010 / 1000000**	**F0200_r610_c010**
Profit and loss before tax from discontinued operation	sum(F0200_r650_c010, F0200_r633_c010) / 1000000	F0200_r650_c010 F0200_r633_c010
Tax expenses or income	-sum(F0200_r620_c010, F0200_r634_c010, F0200_r660_c010) / 1000000	F0200_r620_c010 F0200_r634_c010 F0200_r660_c010
Net profit/loss	**F0200_r670_c010 / 1000000**	**F0200_r670_c010**
T02.02.1/2/3 **Key performance indicators**		
Return on equity (RoE)	F0200_r670_c010 / F0103_r300_c010	F0200_r670_c010 F0103_r300_c010
Return on assets (RoA)	F0200_r670_c010 / F0101_r380_c010	F0200_r670_c010 F0101_r380_c010
Cost-to-income ratio (CIR)	sum(F0200_r360_c010, F0200_r390_c010) / F0200_r355_c010	F0200_r360_c010 F0200_r390_c010 F0200_r355_c010
T02.03.1/2/3 **Composition of assets**		
Cash, cash balances at central banks, other demand deposits	**F0101_r010_c010 / 1000000000**	**F0101_r010_c010**

Variable	Formula	ITS data points
Loans and advances	**sum(F0101_r090_c010, F0101_r095_c010, F0101_r130_c010, F0101_r170_c010, F0101_r174_c010, F0101_r178_c010, F0101_r200_c010, F0101_r230_c010, F0101_r233_c010, F0101_r237_c010) / 1000000000**	**F0101_r090_c010** **F0101_r095_c010** **F0101_r130_c010** **F0101_r170_c010** **F0101_r174_c010** **F0101_r178_c010** **F0101_r200_c010** **F0101_r230_c010** **F0101_r233_c010** **F0101_r237_c010**
Central banks	sum(F0401_r130_c010, F0402_r130_c010, F0403_r130_c030, F0404_r080_c060, F0404_r220_c060, F0406_r130_c010, F0407_r130_c010, F0408_r130_c010, F0409_r080_c050, F0410_r130_c010) / 1000000000	F0401_r130_c010 F0402_r130_c010 F0403_r130_c030 F0404_r080_c060 F0404_r220_c060 F0406_r130_c010 F0407_r130_c010 F0408_r130_c010 F0409_r080_c050 F0410_r130_c010
General governments	sum(F0401_r140_c010, F0402_r140_c010, F0403_r140_c030, F0404_r090_c060, F0404_r230_c060, F0406_r140_c010, F0407_r140_c010, F0408_r140_c010, F0409_r090_c050, F0410_r140_c010) / 1000000000	F0401_r140_c010 F0402_r140_c010 F0403_r140_c030 F0404_r090_c060 F0404_r230_c060 F0406_r140_c010 F0407_r140_c010 F0408_r140_c010 F0409_r090_c050 F0410_r140_c010
Credit institutions	sum(F0401_r150_c010, F0402_r150_c010, F0403_r150_c030, F0404_r100_c060, F0404_r240_c060, F0406_r150_c010, F0407_r150_c010, F0408_r150_c010, F0409_r100_c050, F0410_r150_c010) / 1000000000	F0401_r150_c010 F0402_r150_c010 F0403_r150_c030 F0404_r100_c060 F0404_r240_c060 F0406_r150_c010 F0407_r150_c010 F0408_r150_c010 F0409_r100_c050 F0410_r150_c010
Other financial corporations	sum(F0401_r160_c010, F0402_r160_c010, F0403_r160_c030, F0404_r110_c060, F0404_r250_c060, F0406_r160_c010, F0407_r160_c010, F0408_r160_c010, F0409_r110_c050, F0410_r160_c010) / 1000000000	F0401_r160_c010 F0402_r160_c010 F0403_r160_c030 F0404_r110_c060 F0404_r250_c060 F0406_r160_c010 F0407_r160_c010 F0408_r160_c010 F0409_r110_c050 F0410_r160_c010
Non-financial corporations	sum(F0401_r170_c010, F0402_r170_c010, F0403_r170_c030, F0404_r120_c060, F0404_r260_c060, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0409_r120_c050, F0410_r170_c010) / 1000000000	F0401_r170_c010 F0402_r170_c010 F0403_r170_c030 F0404_r120_c060 F0404_r260_c060 F0406_r170_c010 F0407_r170_c010 F0408_r170_c010 F0409_r120_c050 F0410_r170_c010
Households	sum(F0401_r180_c010, F0402_r180_c010, F0403_r180_c030, F0404_r130_c060, F0404_r270_c060, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r180_c010 F0402_r180_c010 F0403_r180_c030 F0404_r130_c060 F0404_r270_c060 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0409_r130_c050 F0410_r180_c010

Variable	Formula	ITS data points
Debt securities	**sum(F0101_r080_c010, F0101_r094_c010, F0101_r120_c010, F0101_r160_c010, F0101_r173_c010, F0101_r177_c010, F0101_r190_c010, F0101_r220_c010, F0101_r232_c010, F0101_r236_c010) / 1000000000**	**F0101_r080_c010 F0101_r094_c010 F0101_r120_c010 F0101_r160_c010 F0101_r173_c010 F0101_r177_c010 F0101_r190_c010 F0101_r220_c010 F0101_r232_c010 F0101_r236_c010**
of which: loans and receivables	F0101_r190_c010 / 1000000000	F0101_r190_c010
of which: held to maturity	sum(F0101_r220_c010, F0101_r232_c010) / 1000000000	F0101_r220_c010 F0101_r232_c010
of which: available for sale	F0101_r160_c010 / 1000000000	F0101_r160_c010
of which: designated at fair value through profit or loss	sum(F0101_r120_c010, F0101_r173_c010) / 1000000000	F0101_r120_c010 F0101_r173_c010
of which: held for trading	sum(F0101_r080_c010, F0101_r094_c010) / 1000000000	F0101_r080_c010 F0101_r094_c010
Equity instruments	**sum(F0101_r070_c010, F0101_r093_c010, F0101_r110_c010, F0101_r150_c010, F0101_r172_c010, F0101_r176_c010, F0101_r235_c010) / 1000000000**	**F0101_r070_c010 F0101_r093_c010 F0101_r110_c010 F0101_r150_c010 F0101_r172_c010 F0101_r176_c010 F0101_r235_c010**
of which: available for sale	F0101_r150_c010 / 1000000000	F0101_r150_c010
of which: designated at fair value through profit or loss	sum(F0101_r110_c010, F0101_r172_c010) / 1000000000	F0101_r110_c010 F0101_r172_c010
of which: held for trading	sum(F0101_r070_c010, F0101_r093_c010) / 1000000000	F0101_r070_c010 F0101_r093_c010
Derivatives	**sum(F0101_r060_c010, F0101_r092_c010, F0101_r240_c010) / 1000000000**	**F0101_r060_c010 F0101_r092_c010 F0101_r240_c010**
Trading	sum(F0101_r060_c010, F0101_r092_c010) / 1000000000	F0101_r060_c010 F0101_r092_c010
Derivatives – hedge accounting	F0101_r240_c010 / 1000000000	F0101_r240_c010
Investments in subsidiaries, joint-ventures and associates	**F0101_r260_c010 / 1000000000**	**F0101_r260_c010**
Intangible assets and goodwill	**F0101_r300_c010 / 1000000000**	**F0101_r300_c010**
Other assets	**sum(F0101_r380_c010, -F0101_r010_c010, -F0101_r090_c010, -F0101_r095_c010, -F0101_r130_c010, -F0101_r170_c010, -F0101_r174_c010, -F0101_r178_c010, -F0101_r200_c010, -F0101_r230_c010, -F0101_r233_c010, -F0101_r237_c010, -F0101_r080_c010, -F0101_r094_c010, -F0101_r120_c010, -F0101_r160_c010, -F0101_r173_c010, -F0101_r177_c010, -F0101_r190_c010, -F0101_r220_c010, -F0101_r232_c010, -F0101_r236_c010, -F0101_r070_c010, -F0101_r093_c010, -F0101_r110_c010, -F0101_r150_c010, -F0101_r172_c010, -F0101_r176_c010, -F0101_r235_c010, -F0101_r060_c010, -F0101_r092_c010, -F0101_r240_c010, -F0101_r260_c010, -F0101_r300_c010) / 1000000000**	**F0101_r380_c010 F0101_r010_c010 F0101_r090_c010 F0101_r095_c010 F0101_r130_c010 F0101_r170_c010 F0101_r174_c010 F0101_r178_c010 F0101_r200_c010 F0101_r230_c010 F0101_r233_c010 F0101_r237_c010 F0101_r080_c010 F0101_r094_c010 F0101_r120_c010 F0101_r160_c010 F0101_r173_c010 F0101_r177_c010 F0101_r190_c010 F0101_r220_c010 F0101_r232_c010 F0101_r236_c010 F0101_r070_c010 F0101_r093_c010 F0101_r110_c010 F0101_r150_c010 F0101_r172_c010 F0101_r176_c010 F0101_r235_c010 F0101_r060_c010 F0101_r092_c010 F0101_r240_c010 F0101_r260_c010 F0101_r300_c010**

Variable	Formula	ITS data points
Total assets	**F0101_r380_c010 / 1000000000**	**F0101_r380_c010**
T02.04.1/2/3 **Composition of liabilities and equity**		
Deposits	**sum(F0801a_r050_c010, F0801a_r050_c020, F0801a_r050_c030, F0801a_r050_c034, F0801a_r050_c035) / 1000000000**	**F0801a_r050_c010** **F0801a_r050_c020** **F0801a_r050_c030** **F0801a_r050_c034** **F0801a_r050_c035**
Central banks	sum(F0801a_r060_c010, F0801a_r060_c020, F0801a_r060_c030, F0801a_r060_c034, F0801a_r060_c035) / 1000000000	F0801a_r060_c010 F0801a_r060_c020 F0801a_r060_c030 F0801a_r060_c034 F0801a_r060_c035
General governments	sum(F0801a_r110_c010, F0801a_r110_c020, F0801a_r110_c030, F0801a_r110_c034, F0801a_r110_c035) / 1000000000	F0801a_r110_c010 F0801a_r110_c020 F0801a_r110_c030 F0801a_r110_c034 F0801a_r110_c035
Credit institutions	sum(F0801a_r160_c010, F0801a_r160_c020, F0801a_r160_c030, F0801a_r160_c034, F0801a_r160_c035) / 1000000000	F0801a_r160_c010 F0801a_r160_c020 F0801a_r160_c030 F0801a_r160_c034 F0801a_r160_c035
Other financial corporations	sum(F0801a_r210_c010, F0801a_r210_c020, F0801a_r210_c030, F0801a_r210_c034, F0801a_r210_c035) / 1000000000	F0801a_r210_c010 F0801a_r210_c020 F0801a_r210_c030 F0801a_r210_c034 F0801a_r210_c035
Non-financial corporations	sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035) / 1000000000	F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035
Households	sum(F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035) / 1000000000	F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035
Debt securities issued	**sum(F0801a_r360_c010, F0801a_r360_c020, F0801a_r360_c030, F0801a_r360_c034, F0801a_r360_c035) / 1000000000**	**F0801a_r360_c010** **F0801a_r360_c020** **F0801a_r360_c030** **F0801a_r360_c034** **F0801a_r360_c035**
of which: subordinated	sum(F0802_r020_c010, F0802_r020_c020, F0802_r020_c030) / 1000000000	F0802_r020_c010 F0802_r020_c020 F0802_r020_c030
Derivatives	**sum(F0102_r020_c010, F0102_r062_c010, F0102_r150_c010) / 1000000000**	**F0102_r020_c010** **F0102_r062_c010** **F0102_r150_c010**
of which: trading	sum(F0102_r020_c010, F0102_r062_c010) / 1000000000	F0102_r020_c010 F0102_r062_c010
Provisions	**F0102_r170_c010 / 1000000000**	**F0102_r170_c010**
Other liabilities	**sum(F0102_r300_c010, -F0801a_r050_c010, -F0801a_r050_c020, -F0801a_r050_c030, -F0801a_r050_c034, -F0801a_r050_c035, -F0801a_r360_c010, -F0801a_r360_c020, -F0801a_r360_c030, -F0801a_r360_c034, -F0801a_r360_c035, -F0102_r020_c010, -F0102_r062_c010, -F0102_r150_c010, -F0102_r170_c010) / 1000000000**	**F0102_r300_c010** **F0801a_r050_c010** **F0801a_r050_c020** **F0801a_r050_c030** **F0801a_r050_c034** **F0801a_r050_c035** **F0801a_r360_c010** **F0801a_r360_c020** **F0801a_r360_c030** **F0801a_r360_c034** **F0801a_r360_c035** **F0102_r020_c010** **F0102_r062_c010** **F0102_r150_c010** **F0102_r170_c010**
Equity	**F0103_r300_c010 / 1000000000**	**F0103_r300_c010**
Paid-up capital	sum(F0103_r020_c010, F0103_r040_c010) / 1000000000	F0103_r020_c010 F0103_r040_c010

Variable	Formula	ITS data points
Reserves	sum(F0103_r190_c010, F0103_r200_c010, F0103_r205_c010, F0103_r210_c010) / 1000000000	F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010
Minority interests	F0103_r270_c010 / 1000000000	F0103_r270_c010
Other comprehensive income	F0103_r090_c010 / 1000000000	F0103_r090_c010
Other	sum(F0103_r300_c010, -F0103_r020_c010, -F0103_r040_c010, -F0103_r190_c010, -F0103_r200_c010, -F0103_r205_c010, -F0103_r210_c010, -F0103_r270_c010, -F0103_r090_c010) / 1000000000	F0103_r300_c010 F0103_r020_c010 F0103_r040_c010 F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010 F0103_r270_c010 F0103_r090_c010
Total liabilities and equity	**F0103_r310_c010 / 1000000000**	**F0103_r310_c010**

3. Capital adequacy and asset quality

T03.01.1/2/3
Total solvency ratio and its components

Total risk exposure amount	C0200_r010_c010 / 1000000000	C0200_r010_c010
Total capital - Amount	C0100_r010_c010 / 1000000000	C0100_r010_c010
Total capital - Ratio	C0100_r010_c010 / C0200_r010_c010	C0100_r010_c010 C0200_r010_c010
Tier 1 - Amount	C0100_r015_c010 / 1000000000	C0100_r015_c010
Tier 1 - Ratio	C0100_r015_c010 / C0200_r010_c010	C0100_r015_c010 C0200_r010_c010
CET1 - Amount	C0100_r020_c010 / 1000000000	C0100_r020_c010
CET1 - Ratio	C0100_r020_c010 / C0200_r010_c010	C0100_r020_c010 C0200_r010_c010

T03.02.1/2/3
Solvency ratio band

CET1 - Ratio	C0100_r020_c010 / C0200_r010_c010	C0100_r020_c010 C0200_r010_c010

T03.03.1/2/3
Risk exposures composition

Credit risk weighted exposure amounts	**C0200_r040_c010 / 1000000000**	**C0200_r040_c010**
Standardised Approach (SA)	C0200_r050_c010 / 1000000000	C0200_r050_c010
Internal rating based Approach (IRB)	C0200_r240_c010 / 1000000000	C0200_r240_c010
Risk exposure for contributions to the default fund of a CCP	C0200_r460_c010 / 1000000000	C0200_r460_c010
Settlement/delivery risk exposure amount	**C0200_r490_c010 / 1000000000**	**C0200_r490_c010**
Market risk exposure amount	**C0200_r520_c010 / 1000000000**	**C0200_r520_c010**
Market risk exposure under SA	C0200_r530_c010 / 1000000000	C0200_r530_c010
Market risk exposure under IM approach	C0200_r580_c010 / 1000000000	C0200_r580_c010
Operational risk exposure amount	**C0200_r590_c010 / 1000000000**	**C0200_r590_c010**
Operational risk exposure under BIA	C0200_r600_c010 / 1000000000	C0200_r600_c010
Operational risk exposure under TSA/ASA	C0200_r610_c010 / 1000000000	C0200_r610_c010
Operational risk exposure under AMA	C0200_r620_c010 / 1000000000	C0200_r620_c010
Risk exposure for credit valuation adjustment	**C0200_r640_c010 / 1000000000**	**C0200_r640_c010**
Other	**sum(C0200_r630_c010, C0200_r680_c010, C0200_r690_c010) / 1000000000**	**C0200_r630_c010 C0200_r680_c010 C0200_r690_c010**
Total risk exposure amount	**C0200_r010_c010 / 1000000000**	**C0200_r010_c010**

T03.04
Asset quality: performing and non-performing exposures by instrument and counterparty

Performing exposures: Loans and advances - Amount	**sum(F1800a_r070_c020, F1800a_r250_c020) / 1000000000**	**F1800a_r070_c020 F1800a_r250_c020**
Performing exposures: Loans and advances - Coverage ratio	**-sum(F1800b_r070_c140, F1800b_r250_c140) / sum(F1800a_r070_c020, F1800a_r250_c020)**	**F1800b_r070_c140 F1800a_r070_c020 F1800b_r250_c140 F1800a_r250_c020**
Performing exposures: Central banks - Amount	sum(F1800a_r080_c020, F1800a_r260_c020) / 1000000000	F1800a_r080_c020 F1800a_r260_c020
Performing exposures: Central banks - Coverage ratio	-sum(F1800b_r080_c140, F1800b_r260_c140) / sum(F1800a_r080_c020, F1800a_r260_c020)	F1800b_r080_c140 F1800a_r080_c020 F1800b_r260_c140 F1800a_r260_c020

Variable	Formula	ITS data points
Performing exposures: General governments - Amount	sum(F1800a_r090_c020, F1800a_r270_c020) / 1000000000	F1800a_r090_c020 F1800a_r270_c020
Performing exposures: General governments - Coverage ratio	-sum(F1800b_r090_c140, F1800b_r270_c140) / sum(F1800a_r090_c020, F1800a_r270_c020)	F1800b_r090_c140 F1800a_r090_c020 F1800b_r270_c140 F1800a_r270_c020
Performing exposures: Credit institutions - Amount	sum(F1800a_r100_c020, F1800a_r280_c020) / 1000000000	F1800a_r100_c020 F1800a_r280_c020
Performing exposures: Credit institutions - Coverage ratio	-sum(F1800b_r100_c140, F1800b_r280_c140) / sum(F1800a_r100_c020, F1800a_r280_c020)	F1800b_r100_c140 F1800a_r100_c020 F1800b_r280_c140 F1800a_r280_c020
Performing exposures: Other financial corporations - Amount	sum(F1800a_r110_c020, F1800a_r290_c020) / 1000000000	F1800a_r110_c020 F1800a_r290_c020
Performing exposures: Other financial corporations - Coverage ratio	-sum(F1800b_r110_c140, F1800b_r290_c140) / sum(F1800a_r110_c020, F1800a_r290_c020)	F1800b_r110_c140 F1800a_r110_c020 F1800b_r290_c140 F1800a_r290_c020
Performing exposures: Non-financial corporations - Amount	sum(F1800a_r120_c020, F1800a_r300_c020) / 1000000000	F1800a_r120_c020 F1800a_r300_c020
Performing exposures: Non-financial corporations - Coverage ratio	-sum(F1800b_r120_c140, F1800b_r300_c140) / sum(F1800a_r120_c020, F1800a_r300_c020)	F1800b_r120_c140 F1800a_r120_c020 F1800b_r300_c140 F1800a_r300_c020
Performing exposures: Households - Amount	sum(F1800a_r150_c020, F1800a_r310_c020) / 1000000000	F1800a_r150_c020 F1800a_r310_c020
Performing exposures: Households - Coverage ratio	-sum(F1800b_r150_c140, F1800b_r310_c140) / sum(F1800a_r150_c020, F1800a_r310_c020)	F1800b_r150_c140 F1800a_r150_c020 F1800b_r310_c140 F1800a_r310_c020
Performing exposures: Debt securities at amortised cost - Amount	**F1800a_r010_c020 / 1000000000**	**F1800a_r010_c020**
Performing exposures: Debt securities at amortised cost - Coverage ratio	**-F1800b_r010_c140 / F1800a_r010_c020**	**F1800b_r010_c140 F1800a_r010_c020**
Performing exposures: Debt securities at fair value other than HFT - Amount	**F1800a_r190_c020 / 1000000000**	**F1800a_r190_c020**
Performing exposures: Debt securities at fair value other than HFT - Coverage ratio	**-F1800b_r190_c140 / F1800a_r190_c020**	**F1800b_r190_c140 F1800a_r190_c020**
Performing exposures: Off-balance sheet exposures - Amount	**F1800a_r550_c020 / 1000000000**	**F1800a_r550_c020**
Performing exposures: Off-balance sheet exposures - Coverage ratio	**F1800b_r550_c140 / F1800a_r550_c020**	**F1800b_r550_c140 F1800a_r550_c020**
Performing exposures: Total - Amount	**sum(F1800a_r180_c020, F1800a_r320_c020, F1800a_r550_c020) / 1000000000**	**F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020**
Performing exposures: Total - Coverage ratio	**-sum(F1800b_r180_c140, F1800b_r320_c140, -F1800b_r550_c140) / sum(F1800a_r180_c020, F1800a_r320_c020, F1800a_r550_c020)**	**F1800b_r180_c140 F1800b_r320_c140 F1800b_r550_c140 F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020**
Non-performing exposures: Loans and advances - Amount	**sum(F1800a_r070_c060, F1800a_r250_c060) / 1000000000**	**F1800a_r070_c060 F1800a_r250_c060**
Non-performing exposures: Loans and advances - Coverage ratio	**-sum(F1800b_r070_c150, F1800b_r250_c150) / sum(F1800a_r070_c060, F1800a_r250_c060)**	**F1800b_r070_c150 F1800a_r070_c060 F1800b_r250_c150 F1800a_r250_c060**
Non-performing exposures: Central banks - Amount	sum(F1800a_r080_c060, F1800a_r260_c060) / 1000000000	F1800a_r080_c060 F1800a_r260_c060
Non-performing exposures: Central banks - Coverage ratio	-sum(F1800b_r080_c150, F1800b_r260_c150) / sum(F1800a_r080_c060, F1800a_r260_c060)	F1800b_r080_c150 F1800a_r080_c060 F1800b_r260_c150 F1800a_r260_c060
Non-performing exposures: General governments - Amount	sum(F1800a_r090_c060, F1800a_r270_c060) / 1000000000	F1800a_r090_c060 F1800a_r270_c060
Non-performing exposures: General governments - Coverage ratio	-sum(F1800b_r090_c150, F1800b_r270_c150) / sum(F1800a_r090_c060, F1800a_r270_c060)	F1800b_r090_c150 F1800a_r090_c060 F1800b_r270_c150 F1800a_r270_c060
Non-performing exposures: Credit institutions - Amount	sum(F1800a_r100_c060, F1800a_r280_c060) / 1000000000	F1800a_r100_c060 F1800a_r280_c060

Variable	Formula	ITS data points
Non-performing exposures: Credit institutions - Coverage ratio	-sum(F1800b_r100_c150, F1800b_r280_c150) / sum(F1800a_r100_c060, F1800a_r280_c060)	F1800b_r100_c150 F1800a_r100_c060 F1800b_r280_c150 F1800a_r280_c060
Non-performing exposures: Other financial corporations - Amount	sum(F1800a_r110_c060, F1800a_r290_c060) / 1000000000	F1800a_r110_c060 F1800a_r290_c060
Non-performing exposures: Other financial corporations - Coverage ratio	-sum(F1800b_r110_c150, F1800b_r290_c150) / sum(F1800a_r110_c060, F1800a_r290_c060)	F1800b_r110_c150 F1800a_r110_c060 F1800b_r290_c150 F1800a_r290_c060
Non-performing exposures: Non-financial corporations - Amount	sum(F1800a_r120_c060, F1800a_r300_c060) / 1000000000	F1800a_r120_c060 F1800a_r300_c060
Non-performing exposures: Non-financial corporations - Coverage ratio	-sum(F1800b_r120_c150, F1800b_r300_c150) / sum(F1800a_r120_c060, F1800a_r300_c060)	F1800b_r120_c150 F1800a_r120_c060 F1800b_r300_c150 F1800a_r300_c060
Non-performing exposures: Households - Amount	sum(F1800a_r150_c060, F1800a_r310_c060) / 1000000000	F1800a_r150_c060 F1800a_r310_c060
Non-performing exposures: Households - Coverage ratio	-sum(F1800b_r150_c150, F1800b_r310_c150) / sum(F1800a_r150_c060, F1800a_r310_c060)	F1800b_r150_c150 F1800a_r150_c060 F1800b_r310_c150 F1800a_r310_c060
Non-performing exposures: Debt securities at amortised cost - Amount	**F1800a_r010_c060 / 1000000000**	**F1800a_r180_c060**
Non-performing exposures: Debt securities at amortised cost - Coverage ratio	**-F1800b_r010_c150 / F1800a_r010_c060**	**F1800b_r180_c150 F1800a_r180_c060**
Non-performing exposures: Debt securities at fair value other than HFT - Amount	**F1800a_r190_c060 / 1000000000**	**F1800a_r190_c060**
Non-performing exposures: Debt securities at fair value other than HFT - Coverage ratio	**-F1800b_r190_c150 / F1800a_r190_c060**	**F1800b_r190_c150 F1800a_r190_c060**
Non-performing exposures: Off-balance sheet exposures - Amount	**F1800a_r550_c060 / 1000000000**	**F1800a_r550_c060**
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	**F1800b_r550_c150 / F1800a_r550_c060**	**F1800b_r550_c150 F1800a_r550_c060**
Non-performing exposures: Total - Amount	**sum(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060) / 1000000000**	**F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060**
Non-performing exposures: Total - Coverage ratio	**-sum(F1800b_r180_c150, F1800b_r320_c150, -F1800b_r550_c150) / sum(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060)**	**F1800b_r180_c150 F1800b_r320_c150 F1800b_r550_c150 F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060**
T03.05.1/2/3 **Asset quality: non-performing loans and advances**		
Loans and advances	sum(F1800a_r070_c010, F1800a_r250_c010) / 1000000000	F1800a_r070_c010 F1800a_r250_c010
Non-performing loans and advances	sum(F1800a_r070_c060, F1800a_r250_c060) / 1000000000	F1800a_r070_c060 F1800a_r250_c060
Non-performing loans ratio	sum(F1800a_r070_c060, F1800a_r250_c060) / sum(F1800a_r070_c010, F1800a_r250_c010)	F1800a_r070_c060 F1800a_r250_c060 F1800a_r070_c010 F1800a_r250_c010
T03.06.1 **Asset quality: forbearance by instrument and counterparty**		
Performing forborne exposures: Loans and advances - Amount	**sum(F1900a_r070_c020, F1900a_r250_c020) / 1000000000**	**F1900a_r070_c020 F1900a_r250_c020**
Performing forborne exposures: Loans and advances - Coverage ratio	**-sum(F1900b_r070_c130, F1900b_r250_c130) / sum(F1900a_r070_c020, F1900a_r250_c020)**	**F1900b_r070_c130 F1900a_r070_c020 F1900b_r250_c130 F1900a_r250_c020**
Performing forborne exposures: Central banks - Amount	sum(F1900a_r080_c020, F1900a_r260_c020) / 1000000000	F1900a_r080_c020 F1900a_r260_c020
Performing forborne exposures: Central banks - Coverage ratio	-sum(F1900b_r080_c130, F1900b_r260_c130) / sum(F1900a_r080_c020, F1900a_r260_c020)	F1900b_r080_c130 F1900a_r080_c020 F1900b_r260_c130 F1900a_r260_c020
Performing forborne exposures: General governments - Amount	sum(F1900a_r090_c020, F1900a_r270_c020) / 1000000000	F1900a_r090_c020 F1900a_r270_c020
Performing forborne exposures: General governments - Coverage ratio	-sum(F1900b_r090_c130, F1900b_r270_c130) / sum(F1900a_r090_c020, F1900a_r270_c020)	F1900b_r090_c130 F1900a_r090_c020 F1900b_r270_c130 F1900a_r270_c020

Variable	Formula	ITS data points
Performing forborne exposures: Credit institutions - Amount	sum(F1900a_r100_c020, F1900a_r280_c020) / 1000000000	F1900a_r100_c020 F1900a_r280_c020
Performing forborne exposures: Credit institutions - Coverage ratio	-sum(F1900b_r100_c130, F1900b_r280_c130) / sum(F1900a_r100_c020, F1900a_r280_c020)	F1900b_r100_c130 F1900a_r100_c020 F1900b_r280_c130 F1900a_r280_c020
Performing forborne exposures: Other financial corporations - Amount	sum(F1900a_r110_c020, F1900a_r290_c020) / 1000000000	F1900a_r110_c020 F1900a_r290_c020
Performing forborne exposures: Other financial corporations - Coverage ratio	-sum(F1900b_r110_c130, F1900b_r290_c130) / sum(F1900a_r110_c020, F1900a_r290_c020)	F1900b_r110_c130 F1900a_r110_c020 F1900b_r290_c130 F1900a_r290_c020
Performing forborne exposures: Non-financial corporations - Amount	sum(F1900a_r120_c020, F1900a_r300_c020) / 1000000000	F1900a_r120_c020 F1900a_r300_c020
Performing forborne exposures: Non-financial corporations - Coverage ratio	-sum(F1900b_r120_c130, F1900b_r300_c130) / sum(F1900a_r120_c020, F1900a_r300_c020)	F1900b_r120_c130 F1900a_r120_c020 F1900b_r300_c130 F1900a_r300_c020
Performing forborne exposures: Households - Amount	sum(F1900a_r150_c020, F1900a_r310_c020) / 1000000000	F1900a_r150_c020 F1900a_r310_c020
Performing forborne exposures: Households - Coverage ratio	-sum(F1900b_r150_c130, F1900b_r310_c130) / sum(F1900a_r150_c020, F1900a_r310_c020)	F1900b_r150_c130 F1900a_r150_c020 F1900b_r310_c130 F1900a_r310_c020
Performing forborne exposures: Debt securities at amortised cost - Amount	**F1900a_r010_c020 / 1000000000**	**F1900a_r010_c020**
Performing forborne exposures: Debt securities at amortised cost - Coverage ratio	**-F1900b_r010_c130 / F1900a_r010_c020**	**F1900b_r010_c130 F1900a_r010_c020**
Performing forborne exposures: Debt securities at fair value other than HFT - Amount	**F1900a_r190_c020 / 1000000000**	**F1900a_r190_c020**
Performing forborne exposures: Debt securities at fair value other than HFT - Coverage ratio	**-F1900b_r190_c130 / F1900a_r190_c020**	**F1900b_r190_c130 F1900a_r190_c020**
Performing forborne exposures: Off-balance sheet exposures - Amount	**F1900d_r340_c020 / 1000000000**	**F1900d_r340_c020**
Performing forborne exposures: Off-balance sheet exposures - Coverage ratio	**F1900b_r340_c130 / F1900d_r340_c020**	**F1900b_r340_c130 F1900d_r340_c020**
Performing forborne exposures: Total - Amount	**sum(F1900a_r180_c020, F1900a_r320_c020, F1900d_r340_c020) / 1000000000**	**F1900a_r180_c020 F1900a_r320_c020 F1900d_r340_c020**
Performing forborne exposures: Total - Coverage ratio	**-sum(F1900b_r180_c130, F1900b_r320_c130, -F1900b_r340_c130) / sum(F1900a_r180_c020, F1900a_r320_c020, F1900d_r340_c020)**	**F1900b_r180_c130 F1900b_r320_c130 F1900b_r340_c130 F1900a_r180_c020 F1900a_r320_c020 F1900d_r340_c020**
Non-performing forborne exposures: Loans and advances - Amount	**sum(F1900a_r070_c060, F1900a_r250_c060) / 1000000000**	**F1900a_r070_c060 F1900a_r250_c060**
Non-performing forborne exposures: Loans and advances - Coverage ratio	**-sum(F1900b_r070_c140, F1900b_r250_c140) / sum(F1900a_r070_c060, F1900a_r250_c060)**	**F1900b_r070_c140 F1900a_r070_c060 F1900b_r250_c140 F1900a_r250_c060**
Non-performing forborne exposures: Central banks - Amount	sum(F1900a_r080_c060, F1900a_r260_c060) / 1000000000	F1900a_r080_c060 F1900a_r260_c060
Non-performing forborne exposures: Central banks - Coverage ratio	-sum(F1900b_r080_c140, F1900b_r260_c140) / sum(F1900a_r080_c060, F1900a_r260_c060)	F1900b_r080_c140 F1900a_r080_c060 F1900b_r260_c140 F1900a_r260_c060
Non-performing forborne exposures: General governments - Amount	sum(F1900a_r090_c060, F1900a_r270_c060) / 1000000000	F1900a_r090_c060 F1900a_r270_c060
Non-performing forborne exposures: General governments - Coverage ratio	-sum(F1900b_r090_c140, F1900b_r270_c140) / sum(F1900a_r090_c060, F1900a_r270_c060)	F1900b_r090_c140 F1900a_r090_c060 F1900b_r270_c140 F1900a_r270_c060
Non-performing forborne exposures: Credit institutions - Amount	sum(F1900a_r100_c060, F1900a_r280_c060) / 1000000000	F1900a_r100_c060 F1900a_r280_c060
Non-performing forborne exposures: Credit institutions - Coverage ratio	-sum(F1900b_r100_c140, F1900b_r280_c140) / sum(F1900a_r100_c060, F1900a_r280_c060)	F1900b_r100_c140 F1900a_r100_c060 F1900b_r280_c140 F1900a_r280_c060
Non-performing forborne exposures: Other financial corporations - Amount	sum(F1900a_r110_c060, F1900a_r290_c060) / 1000000000	F1900a_r110_c060 F1900a_r290_c060

Variable	Formula	ITS data points
Non-performing forborne exposures: Other financial corporations - Coverage ratio	-sum(F1900b_r110_c140, F1900b_r290_c140) / sum(F1900a_r110_c060, F1900a_r290_c060)	F1900b_r110_c140 F1900a_r110_c060 F1900b_r290_c140 F1900a_r290_c060
Non-performing forborne exposures: Non-financial corporations - Amount	sum(F1900a_r120_c060, F1900a_r300_c060) / 1000000000	F1900a_r120_c060 F1900a_r300_c060
Non-performing forborne exposures: Non-financial corporations - Coverage ratio	-sum(F1900b_r120_c140, F1900b_r300_c140) / sum(F1900a_r120_c060, F1900a_r300_c060)	F1900b_r120_c140 F1900a_r120_c060 F1900b_r300_c140 F1900a_r300_c060
Non-performing forborne exposures: Households - Amount	sum(F1900a_r150_c060, F1900a_r310_c060) / 1000000000	F1900a_r150_c060 F1900a_r310_c060
Non-performing forborne exposures: Households - Coverage ratio	-sum(F1900b_r150_c140, F1900b_r310_c140) / sum(F1900a_r150_c060, F1900a_r310_c060)	F1900b_r150_c140 F1900a_r150_c060 F1900b_r310_c140 F1900a_r310_c060
Non-performing forborne exposures: Debt securities at amortised cost - Amount	**F1900a_r010_c060 / 1000000000**	**F1900a_r010_c060**
Non-performing forborne exposures: Debt securities at amortised cost - Coverage ratio	**-F1900b_r010_c140 / F1900a_r010_c060**	**F1900b_r010_c140 F1900a_r010_c060**
Non-performing forborne exposures: Debt securities at fair value other than HFT - Amount	**F1900a_r190_c060 / 1000000000**	**F1900a_r190_c060**
Non-performing forborne exposures: Debt securities at fair value other than HFT - Coverage ratio	**-F1900b_r190_c140 / F1900a_r190_c060**	**F1900b_r190_c140 F1900a_r190_c060**
Non-performing forborne exposures: Off-balance sheet exposures - Amount	**F1900d_r340_c060 / 1000000000**	**F1900d_r340_c060**
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	**F1900b_r340_c140 / F1900d_r340_c060**	**F1900b_r340_c140 F1900d_r340_c060**
Non-performing forborne exposures: Total - Amount	**sum(F1900a_r180_c060, F1900a_r320_c060, F1900d_r340_c060) / 1000000000**	**F1900a_r180_c060 F1900a_r320_c060 F1900d_r340_c060**
Non-performing forborne exposures: Total - Coverage ratio	**-sum(F1900b_r180_c140, F1900b_r320_c140, -F1900b_r340_c140) / sum(F1900a_r180_c060, F1900a_r320_c060, F1900d_r340_c060)**	**F1900b_r180_c140 F1900b_r320_c140 F1900b_r340_c140 F1900a_r180_c060 F1900a_r320_c060 F1900d_r340_c060**
T03.06.2/3 **Asset quality: non-performing exposures and forbearance**		
Total exposures: Performing - Amount	sum(F1800a_r180_c020, F1800a_r320_c020, F1800a_r550_c020) / 1000000000	F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020
Total exposures: Performing - Coverage ratio	-sum(F1800b_r180_c140, F1800b_r320_c140, -F1800b_r550_c140) / sum(F1800a_r180_c020, F1800a_r320_c020, F1800a_r550_c020)	F1800b_r180_c140 F1800b_r320_c140 F1800b_r550_c140 F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020
Total exposures: Non-performing - Amount	sum(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060) / 1000000000	F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060
Total exposures: Non-performing - Coverage ratio	-sum(F1800b_r180_c150, F1800b_r320_c150, -F1800b_r550_c150) / sum(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060)	F1800b_r180_c150 F1800b_r320_c150 F1800b_r550_c150 F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060
Forborne exposures: Performing - Amount	sum(F1900a_r180_c020, F1900a_r320_c020, F1900d_r340_c020) / 1000000000	F1900a_r180_c020 F1900a_r320_c020 F1900d_r340_c020
Forborne exposures: Performing - Coverage ratio	-sum(F1900b_r180_c130, F1900b_r320_c130, -F1900b_r340_c130) / sum(F1900a_r180_c020, F1900a_r320_c020, F1900d_r340_c020)	F1900b_r180_c130 F1900b_r320_c130 F1900b_r340_c130 F1900a_r180_c020 F1900a_r320_c020 F1900d_r340_c020
Forborne exposures: Non-performing - Amount	sum(F1900a_r180_c060, F1900a_r320_c060, F1900d_r340_c060) / 1000000000	F1900a_r180_c060 F1900a_r320_c060 F1900d_r340_c060

Variable	Formula	ITS data points
Forborne exposures: Non-performing - Coverage ratio	-sum(F1900b_r180_c140, F1900b_r320_c140, -F1900b_r340_c140) / sum(F1900a_r180_c060, F1900a_r320_c060, F1900d_r340_c060)	F1900b_r180_c140 F1900b_r320_c140 F1900b_r340_c140 F1900a_r180_c060 F1900a_r320_c060 F1900d_r340_c060
4. Funding		
T04.01.1/2/3 **Loan-to-deposit ratio**		
Total loans and advances to non-financial corporation and households	sum(F0401_r170_c010, F0402_r170_c010, F0403_r170_c030, F0404_r120_c060, F0404_r260_c060, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0409_r120_c050, F0410_r170_c010, F0401_r180_c010, F0402_r180_c010, F0403_r180_c030, F0404_r130_c060, F0404_r270_c060, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r170_c010 F0402_r170_c010 F0403_r170_c030 F0404_r120_c060 F0404_r260_c060 F0406_r170_c010 F0407_r170_c010 F0408_r170_c010 F0409_r120_c050 F0410_r170_c010 F0401_r180_c010 F0402_r180_c010 F0403_r180_c030 F0404_r130_c060 F0404_r270_c060 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0409_r130_c050 F0410_r180_c010
Total deposits to non-financial corporations and households	sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035, F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035) / 1000000000	F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035
Loan-to-deposit ratio	sum(F0401_r170_c010, F0402_r170_c010, F0403_r170_c030, F0404_r120_c060, F0404_r260_c060, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0409_r120_c050, F0410_r170_c010, F0401_r180_c010, F0402_r180_c010, F0403_r180_c030, F0404_r130_c060, F0404_r270_c060, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0409_r130_c050, F0410_r180_c010) / sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035, F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035)	F0401_r170_c010 F0402_r170_c010 F0403_r170_c030 F0404_r120_c060 F0404_r260_c060 F0406_r170_c010 F0407_r170_c010 F0408_r170_c010 F0409_r120_c050 F0410_r170_c010 F0401_r180_c010 F0402_r180_c010 F0403_r180_c030 F0404_r130_c060 F0404_r270_c060 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0409_r130_c050 F0410_r180_c010 F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035