

EBA Reporting framework 2.6
Definitions applicable for reported periods Q3 2016 to Q4 2017

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_r010_c010 F0200_r090_c010 F0200_r200_c010 F0200_r210_c010 F0200_r280_c010 F0200_r285_c010 F0200_r310_c010 F0200_r355_c010
Operating income	F0200_r355_c010 / 1000000	F0200_r355_c010
Administrative expenses and depreciation	-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_r633_c010, F0200_r650_c010) / 1000000	F0200_r633_c010 F0200_r650_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	F0103_r300_c010 F0200_r670_c010
Return on assets (RoA)	F0200_r670_c010 / F0101_r380_c010	F0101_r380_c010 F0200_r670_c010
Cost-to-income ratio (CIR)	sum(F0200_r360_c010, F0200_r390_c010) / F0200_r355_c010	F0200_r355_c010 F0200_r360_c010 F0200_r390_c010
T02.03.1/2/3 Composition of assets		
Cash, cash balances at central banks, other demand	F0101_r010_c010 / 1000000000	F0101_r010_c010
Loans and advances	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

Variable	Formula	ITS data points
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
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
<i>of which: loans and receivables</i>	F0101_r190_c010 / 1000000000	F0101_r190_c010
<i>of which: held to maturity</i>	sum(F0101_r220_c010, F0101_r232_c010) / 1000000000	F0101_r220_c010 F0101_r232_c010
<i>of which: available for sale</i>	F0101_r160_c010 / 1000000000	F0101_r160_c010
<i>of which: designated at fair value through profit or loss</i>	sum(F0101_r120_c010, F0101_r173_c010) / 1000000000	F0101_r120_c010 F0101_r173_c010
<i>of which: held for trading</i>	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
<i>of which: available for sale</i>	F0101_r150_c010 / 1000000000	F0101_r150_c010
<i>of which: designated at fair value through profit or loss</i>	sum(F0101_r110_c010, F0101_r172_c010) / 1000000000	F0101_r110_c010 F0101_r172_c010
<i>of which: held for trading</i>	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)	F0101_r060_c010

Variable	Formula	ITS data points
	/ 1000000000	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 intangible assets and goodwill	F0101_r260_c010 / 1000000000	F0101_r260_c010
Other assets	F0101_r300_c010 / 1000000000	F0101_r300_c010
	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_r010_c010 F0101_r060_c010 F0101_r070_c010 F0101_r080_c010 F0101_r090_c010 F0101_r092_c010 F0101_r093_c010 F0101_r094_c010 F0101_r095_c010 F0101_r110_c010 F0101_r120_c010 F0101_r130_c010 F0101_r150_c010 F0101_r160_c010 F0101_r170_c010 F0101_r172_c010 F0101_r173_c010 F0101_r174_c010 F0101_r176_c010 F0101_r177_c010 F0101_r178_c010 F0101_r190_c010 F0101_r200_c010 F0101_r220_c010 F0101_r230_c010 F0101_r232_c010 F0101_r233_c010 F0101_r235_c010 F0101_r236_c010 F0101_r237_c010 F0101_r240_c010 F0101_r260_c010 F0101_r300_c010 F0101_r380_c010
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

Variable	Formula	ITS data points
<i>of which: subordinated</i>	$\text{sum}(\text{F0802_r020_c010}, \text{F0802_r020_c020}, \text{F0802_r020_c030}) / 1000000000$	F0802_r020_c010 F0802_r020_c020 F0802_r020_c030
Derivatives	$\text{sum}(\text{F0102_r020_c010}, \text{F0102_r062_c010}, \text{F0102_r150_c010}) / 1000000000$	F0102_r020_c010 F0102_r062_c010 F0102_r150_c010
<i>of which: trading</i>	$\text{sum}(\text{F0102_r020_c010}, \text{F0102_r062_c010}) / 1000000000$	F0102_r020_c010 F0102_r062_c010
Provisions	$\text{F0102_r170_c010} / 1000000000$	F0102_r170_c010
Other liabilities	$\text{sum}(\text{F0102_r300_c010}, -\text{F0801a_r050_c010}, -\text{F0801a_r050_c020}, -\text{F0801a_r050_c030}, -\text{F0801a_r050_c034}, -\text{F0801a_r050_c035}, -\text{F0801a_r360_c010}, -\text{F0801a_r360_c020}, -\text{F0801a_r360_c030}, -\text{F0801a_r360_c034}, -\text{F0801a_r360_c035}, -\text{F0102_r020_c010}, -\text{F0102_r062_c010}, -\text{F0102_r150_c010}, -\text{F0102_r170_c010}) / 1000000000$	F0102_r020_c010 F0102_r062_c010 F0102_r150_c010 F0102_r170_c010 F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035
Equity	$\text{F0103_r300_c010} / 1000000000$	F0103_r300_c010
Paid-up capital	$\text{sum}(\text{F0103_r020_c010}, \text{F0103_r040_c010}) / 1000000000$	F0103_r020_c010 F0103_r040_c010
Reserves	$\text{sum}(\text{F0103_r190_c010}, \text{F0103_r200_c010}, \text{F0103_r205_c010}, \text{F0103_r210_c010}) / 1000000000$	F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010
Minority interests	$\text{F0103_r270_c010} / 1000000000$	F0103_r270_c010
Other comprehensive income	$\text{F0103_r090_c010} / 1000000000$	F0103_r090_c010
Other	$\text{sum}(\text{F0103_r300_c010}, -\text{F0103_r020_c010}, -\text{F0103_r040_c010}, -\text{F0103_r190_c010}, -\text{F0103_r200_c010}, -\text{F0103_r205_c010}, -\text{F0103_r210_c010}, -\text{F0103_r270_c010}, -\text{F0103_r090_c010}) / 1000000000$	F0103_r020_c010 F0103_r040_c010 F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010 F0103_r270_c010 F0103_r300_c010
Total liabilities and equity	$\text{F0103_r310_c010} / 1000000000$	F0103_r310_c010
3. Capital adequacy, leverage and asset quality		
T03.01.1/2/3 Total capital ratio and its components		
Total risk exposure amount	$\text{C0200_r010_c010} / 1000000000$	C0200_r010_c010
Total capital - Amount	$\text{C0100_r010_c010} / 1000000000$	C0100_r010_c010
Total capital - Ratio	$\text{C0100_r010_c010} / \text{C0200_r010_c010}$	C0100_r010_c010 C0200_r010_c010
Tier 1 - Amount	$\text{C0100_r015_c010} / 1000000000$	C0100_r015_c010
Tier 1 - Ratio	$\text{C0100_r015_c010} / \text{C0200_r010_c010}$	C0100_r015_c010 C0200_r010_c010
CET1 - Amount	$\text{C0100_r020_c010} / 1000000000$	C0100_r020_c010
CET1 - Ratio	$\text{C0100_r020_c010} / \text{C0200_r010_c010}$	C0100_r020_c010 C0200_r010_c010
T03.02.1/2/3 CET1 ratio band		
CET1 - Ratio	$\text{C0100_r020_c010} / \text{C0200_r010_c010}$	C0100_r020_c010 C0200_r010_c010
T03.03.1/2/3 Leverage ratio		
Exposure values	$\text{sum}(\text{C4700_r010_c010}, \text{C4700_r020_c010}, \text{C4700_r030_c010}, \text{C4700_r040_c010}, \text{C4700_r050_c010}, \text{C4700_r060_c010}, \text{C4700_r070_c010}, \text{C4700_r080_c010}, \text{C4700_r090_c010}, \text{C4700_r100_c010}, \text{C4700_r110_c010}, \text{C4700_r120_c010}, \text{C4700_r130_c010}, \text{C4700_r140_c010}, \text{C4700_r150_c010}, \text{C4700_r160_c010}, \text{C4700_r170_c010}, \text{C4700_r180_c010}, \text{C4700_r190_c010}, \text{C4700_r200_c010}, \text{C4700_r210_c010}, \text{C4700_r220_c010}, \text{C4700_r230_c010}, \text{C4700_r240_c010}, \text{C4700_r250_c010}, \text{C4700_r260_c010}) / 1000000000$	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010

Variable	Formula	ITS data points
		C4700_r230_c010
		C4700_r240_c010
		C4700_r250_c010
		C4700_r260_c010
Assets other than derivatives and securities financing transactions	$\text{sum}(\text{C4700_r190_c010}, \text{C4700_r240_c010}, \text{C4700_r250_c010}) / 1000000000$	C4700_r190_c010 C4700_r240_c010 C4700_r250_c010
Derivatives	$\text{sum}(\text{C4700_r060_c010}, \text{C4700_r070_c010}, \text{C4700_r080_c010}, \text{C4700_r090_c010}, \text{C4700_r100_c010}, \text{C4700_r110_c010}, \text{C4700_r120_c010}, \text{C4700_r130_c010}, \text{C4700_r140_c010}, \text{C4700_r200_c010}, \text{C4700_r210_c010}, \text{C4700_r220_c010}) / 1000000000$	C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010
Securities financing transactions	$\text{sum}(\text{C4700_r010_c010}, \text{C4700_r020_c010}, \text{C4700_r030_c010}, \text{C4700_r040_c010}, \text{C4700_r050_c010}, \text{C4700_r230_c010}) / 1000000000$	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r230_c010
Off-balance sheet items	$\text{sum}(\text{C4700_r150_c010}, \text{C4700_r160_c010}, \text{C4700_r170_c010}, \text{C4700_r180_c010}) / 1000000000$	C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010
Deductions of exposures to public sector entities funding	$\text{C4700_r260_c010} / 1000000000$	C4700_r260_c010
Tier 1 capital - Fully phased-in definition	$\text{C4700_r310_c010} / 1000000000$	C4700_r310_c010
Total exposure - Fully phased-in definition	$\text{C4700_r290_c010} / 1000000000$	C4700_r290_c010
Exposure values	$\text{sum}(\text{C4700_r010_c010}, \text{C4700_r020_c010}, \text{C4700_r030_c010}, \text{C4700_r040_c010}, \text{C4700_r050_c010}, \text{C4700_r060_c010}, \text{C4700_r070_c010}, \text{C4700_r080_c010}, \text{C4700_r090_c010}, \text{C4700_r100_c010}, \text{C4700_r110_c010}, \text{C4700_r120_c010}, \text{C4700_r130_c010}, \text{C4700_r140_c010}, \text{C4700_r150_c010}, \text{C4700_r160_c010}, \text{C4700_r170_c010}, \text{C4700_r180_c010}, \text{C4700_r190_c010}, \text{C4700_r200_c010}, \text{C4700_r210_c010}, \text{C4700_r220_c010}, \text{C4700_r230_c010}, \text{C4700_r240_c010}, \text{C4700_r250_c010}, \text{C4700_r260_c010}) / 1000000000$	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010 C4700_r230_c010 C4700_r240_c010 C4700_r250_c010 C4700_r260_c010
Asset amount deducted from Tier 1 capital - Fully phased-in	$\text{C4700_r270_c010} / 1000000000$	C4700_r270_c010
Leverage ratio - Fully phased-in definition	$\text{C4700_r310_c010} / \text{C4700_r290_c010}$	C4700_r290_c010 C4700_r310_c010
Tier 1 capital - Transitional definition	$\text{C4700_r320_c010} / 1000000000$	C4700_r320_c010
Total exposure - Transitional definition	$\text{C4700_r300_c010} / 1000000000$	C4700_r300_c010
Exposure values	$\text{sum}(\text{C4700_r010_c010}, \text{C4700_r020_c010}, \text{C4700_r030_c010}, \text{C4700_r040_c010}, \text{C4700_r050_c010}, \text{C4700_r060_c010}, \text{C4700_r070_c010}, \text{C4700_r080_c010}, \text{C4700_r090_c010}, \text{C4700_r100_c010}, \text{C4700_r110_c010}, \text{C4700_r120_c010}, \text{C4700_r130_c010}, \text{C4700_r140_c010}, \text{C4700_r150_c010}, \text{C4700_r160_c010}, \text{C4700_r170_c010}, \text{C4700_r180_c010}, \text{C4700_r190_c010}, \text{C4700_r200_c010}, \text{C4700_r210_c010}, \text{C4700_r220_c010}, \text{C4700_r230_c010}, \text{C4700_r240_c010}, \text{C4700_r250_c010}, \text{C4700_r260_c010}) / 1000000000$	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010

Variable	Formula	ITS data points
		C4700_r210_c010
		C4700_r220_c010
		C4700_r230_c010
		C4700_r240_c010
		C4700_r250_c010
		C4700_r260_c010
Asset amount deducted from Tier 1 capital - Transitional	C4700_r280_c010 / 1000000000	C4700_r280_c010
Leverage ratio - Transitional definition	C4700_r320_c010 / C4700_r300_c010	C4700_r300_c010 C4700_r320_c010
T03.04.1/2/3 Leverage ratio band		
Leverage ratio	C4700_r310_c010 / C4700_r290_c010	C4700_r290_c010 C4700_r310_c010
T03.05.1/2/3 Risk exposures composition		
Credit risk weighted exposure amounts	C0200_r040_c010 / 1000000000	C0200_r040_c010
Standardised Approach (SA)	C0200_r050_c010 / 1000000000	C0200_r050_c010
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
T03.06 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)	F1800a_r070_c020 F1800a_r250_c020 F1800b_r070_c140 F1800b_r250_c140
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)	F1800a_r080_c020 F1800a_r260_c020 F1800b_r080_c140 F1800b_r260_c140
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)	F1800a_r090_c020 F1800a_r270_c020 F1800b_r090_c140 F1800b_r270_c140
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)	F1800a_r100_c020 F1800a_r280_c020 F1800b_r100_c140 F1800b_r280_c140
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)	F1800a_r110_c020 F1800a_r290_c020 F1800b_r110_c140 F1800b_r290_c140
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)	F1800a_r120_c020 F1800a_r300_c020 F1800b_r120_c140 F1800b_r300_c140
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)	F1800a_r150_c020 F1800a_r310_c020 F1800b_r150_c140 F1800b_r310_c140
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	F1800a_r010_c020 F1800b_r010_c140
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	F1800a_r190_c020 F1800b_r190_c140
Performing exposures: Off-balance sheet exposures - Amount	F1800a_r550_c020 / 1000000000	F1800a_r550_c020

Variable	Formula	ITS data points
Performing exposures: Off-balance sheet exposures - Coverage ratio	$F1800b_r550_c140 / F1800a_r550_c020$	F1800a_r550_c020 F1800b_r550_c140
Performing exposures: Total - Amount	$\text{sum}(F1800a_r180_c020, F1800a_r320_c020, F1800a_r550_c020) / 1000000000$	F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020
Performing exposures: Total - Coverage ratio	$-\text{sum}(F1800b_r180_c140, F1800b_r320_c140, -F1800b_r550_c140) / \text{sum}(F1800a_r180_c020, F1800a_r320_c020, F1800a_r550_c020)$	F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020 F1800b_r180_c140 F1800b_r320_c140 F1800b_r550_c140
Non-performing exposures: Loans and advances - Amount	$\text{sum}(F1800a_r070_c060, F1800a_r250_c060) / 1000000000$	F1800a_r070_c060 F1800a_r250_c060
Non-performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(F1800b_r070_c150, F1800b_r250_c150) / \text{sum}(F1800a_r070_c060, F1800a_r250_c060)$	F1800a_r070_c060 F1800a_r250_c060 F1800b_r070_c150 F1800b_r250_c150
Non-performing exposures: Central banks - Amount	$\text{sum}(F1800a_r080_c060, F1800a_r260_c060) / 1000000000$	F1800a_r080_c060 F1800a_r260_c060
Non-performing exposures: Central banks - Coverage ratio	$-\text{sum}(F1800b_r080_c150, F1800b_r260_c150) / \text{sum}(F1800a_r080_c060, F1800a_r260_c060)$	F1800a_r080_c060 F1800a_r260_c060 F1800b_r080_c150 F1800b_r260_c150
Non-performing exposures: General governments - Amount	$\text{sum}(F1800a_r090_c060, F1800a_r270_c060) / 1000000000$	F1800a_r090_c060 F1800a_r270_c060
Non-performing exposures: General governments - Coverage ratio	$-\text{sum}(F1800b_r090_c150, F1800b_r270_c150) / \text{sum}(F1800a_r090_c060, F1800a_r270_c060)$	F1800a_r090_c060 F1800a_r270_c060 F1800b_r090_c150 F1800b_r270_c150
Non-performing exposures: Credit institutions - Amount	$\text{sum}(F1800a_r100_c060, F1800a_r280_c060) / 1000000000$	F1800a_r100_c060 F1800a_r280_c060
Non-performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(F1800b_r100_c150, F1800b_r280_c150) / \text{sum}(F1800a_r100_c060, F1800a_r280_c060)$	F1800a_r100_c060 F1800a_r280_c060 F1800b_r100_c150 F1800b_r280_c150
Non-performing exposures: Other financial corporations - Amount	$\text{sum}(F1800a_r110_c060, F1800a_r290_c060) / 1000000000$	F1800a_r110_c060 F1800a_r290_c060
Non-performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(F1800b_r110_c150, F1800b_r290_c150) / \text{sum}(F1800a_r110_c060, F1800a_r290_c060)$	F1800a_r110_c060 F1800a_r290_c060 F1800b_r110_c150 F1800b_r290_c150
Non-performing exposures: Non-financial corporations - Amount	$\text{sum}(F1800a_r120_c060, F1800a_r300_c060) / 1000000000$	F1800a_r120_c060 F1800a_r300_c060
Non-performing exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(F1800b_r120_c150, F1800b_r300_c150) / \text{sum}(F1800a_r120_c060, F1800a_r300_c060)$	F1800a_r120_c060 F1800a_r300_c060 F1800b_r120_c150 F1800b_r300_c150
Non-performing exposures: Households - Amount	$\text{sum}(F1800a_r150_c060, F1800a_r310_c060) / 1000000000$	F1800a_r150_c060 F1800a_r310_c060
Non-performing exposures: Households - Coverage ratio	$-\text{sum}(F1800b_r150_c150, F1800b_r310_c150) / \text{sum}(F1800a_r150_c060, F1800a_r310_c060)$	F1800a_r150_c060 F1800a_r310_c060 F1800b_r150_c150 F1800b_r310_c150
Non-performing exposures: Debt securities at amortised cost - Amount	$F1800a_r010_c060 / 1000000000$	F1800a_r010_c060
Non-performing exposures: Debt securities at amortised cost - Coverage ratio	$-F1800b_r010_c150 / F1800a_r010_c060$	F1800a_r010_c060 F1800b_r010_c150
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	$-F1800b_r190_c150 / F1800a_r190_c060$	F1800a_r190_c060 F1800b_r190_c150
Non-performing exposures: Off-balance sheet exposures - Amount	$F1800a_r550_c060 / 1000000000$	F1800a_r550_c060
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	$-F1800b_r550_c150 / F1800a_r550_c060$	F1800a_r550_c060 F1800b_r550_c150
Non-performing exposures: Total - Amount	$\text{sum}(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060) / 1000000000$	F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060
Non-performing exposures: Total - Coverage ratio	$-\text{sum}(F1800b_r180_c150, F1800b_r320_c150, -F1800b_r550_c150) / \text{sum}(F1800a_r180_c060, F1800a_r320_c060, F1800a_r550_c060)$	F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060 F1800b_r180_c150 F1800b_r320_c150 F1800b_r550_c150
T03.07.1/2/3 Asset quality: non performing loans and advances		
Loans and advances	$\text{sum}(F1800a_r070_c010, F1800a_r250_c010) / 1000000000$	F1800a_r070_c010 F1800a_r250_c010
Non-performing loans and advances	$\text{sum}(F1800a_r070_c060, F1800a_r250_c060) / 1000000000$	F1800a_r070_c060 F1800a_r250_c060
Non-performing loans ratio	$\text{sum}(F1800a_r070_c060, F1800a_r250_c060) / \text{sum}(F1800a_r070_c010, F1800a_r250_c010)$	F1800a_r070_c010 F1800a_r070_c060

Variable	Formula	ITS data points
		F1800a_r250_c010 F1800a_r250_c060
T03.08.1 Asset quality: forbearance by instrument and counterparty		
Performing forborne exposures: Loans and advances - Amount	$\text{sum}(\text{F1900a_r070_c020}, \text{F1900a_r250_c020}) / 1000000000$	F1900a_r070_c020 F1900a_r250_c020
Performing forborne exposures: Loans and advances - Coverage ratio	$-\text{sum}(\text{F1900b_r070_c130}, \text{F1900b_r250_c130}) / \text{sum}(\text{F1900a_r070_c020}, \text{F1900a_r250_c020})$	F1900a_r070_c020 F1900a_r250_c020 F1900b_r070_c130 F1900b_r250_c130
Performing forborne exposures: Central banks - Amount	$\text{sum}(\text{F1900a_r080_c020}, \text{F1900a_r260_c020}) / 1000000000$	F1900a_r080_c020 F1900a_r260_c020
Performing forborne exposures: Central banks - Coverage ratio	$-\text{sum}(\text{F1900b_r080_c130}, \text{F1900b_r260_c130}) / \text{sum}(\text{F1900a_r080_c020}, \text{F1900a_r260_c020})$	F1900a_r080_c020 F1900a_r260_c020 F1900b_r080_c130 F1900b_r260_c130
Performing forborne exposures: General governments - Amount	$\text{sum}(\text{F1900a_r090_c020}, \text{F1900a_r270_c020}) / 1000000000$	F1900a_r090_c020 F1900a_r270_c020
Performing forborne exposures: General governments - Coverage ratio	$-\text{sum}(\text{F1900b_r090_c130}, \text{F1900b_r270_c130}) / \text{sum}(\text{F1900a_r090_c020}, \text{F1900a_r270_c020})$	F1900a_r090_c020 F1900a_r270_c020 F1900b_r090_c130 F1900b_r270_c130
Performing forborne exposures: Credit institutions - Amount	$\text{sum}(\text{F1900a_r100_c020}, \text{F1900a_r280_c020}) / 1000000000$	F1900a_r100_c020 F1900a_r280_c020
Performing forborne exposures: Credit institutions - Coverage ratio	$-\text{sum}(\text{F1900b_r100_c130}, \text{F1900b_r280_c130}) / \text{sum}(\text{F1900a_r100_c020}, \text{F1900a_r280_c020})$	F1900a_r100_c020 F1900a_r280_c020 F1900b_r100_c130 F1900b_r280_c130
Performing forborne exposures: Other financial corporations - Amount	$\text{sum}(\text{F1900a_r110_c020}, \text{F1900a_r290_c020}) / 1000000000$	F1900a_r110_c020 F1900a_r290_c020
Performing forborne exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b_r110_c130}, \text{F1900b_r290_c130}) / \text{sum}(\text{F1900a_r110_c020}, \text{F1900a_r290_c020})$	F1900a_r110_c020 F1900a_r290_c020 F1900b_r110_c130 F1900b_r290_c130
Performing forborne exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1900a_r120_c020}, \text{F1900a_r300_c020}) / 1000000000$	F1900a_r120_c020 F1900a_r300_c020
Performing forborne exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1900b_r120_c130}, \text{F1900b_r300_c130}) / \text{sum}(\text{F1900a_r120_c020}, \text{F1900a_r300_c020})$	F1900a_r120_c020 F1900a_r300_c020 F1900b_r120_c130 F1900b_r300_c130
Performing forborne exposures: Households - Amount	$\text{sum}(\text{F1900a_r150_c020}, \text{F1900a_r310_c020}) / 1000000000$	F1900a_r150_c020 F1900a_r310_c020
Performing forborne exposures: Households - Coverage ratio	$-\text{sum}(\text{F1900b_r150_c130}, \text{F1900b_r310_c130}) / \text{sum}(\text{F1900a_r150_c020}, \text{F1900a_r310_c020})$	F1900a_r150_c020 F1900a_r310_c020 F1900b_r150_c130 F1900b_r310_c130
Performing forborne exposures: Debt securities at amortised cost - Amount	$\text{F1900a_r010_c020} / 1000000000$	F1900a_r010_c020
Performing forborne exposures: Debt securities at amortised cost - Coverage ratio	$-\text{F1900b_r010_c130} / \text{F1900a_r010_c020}$	F1900a_r010_c020 F1900b_r010_c130
Performing forborne exposures: Debt securities at fair value other than HFT - Amount	$\text{F1900a_r190_c020} / 1000000000$	F1900a_r190_c020
Performing forborne exposures: Debt securities at fair value other than HFT - Coverage ratio	$-\text{F1900b_r190_c130} / \text{F1900a_r190_c020}$	F1900a_r190_c020 F1900b_r190_c130
Performing forborne exposures: Off-balance sheet exposures - Amount	$\text{F1900d_r340_c020} / 1000000000$	F1900d_r340_c020
Performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1900b_r340_c130} / \text{F1900d_r340_c020}$	F1900b_r340_c130 F1900d_r340_c020
Performing forborne exposures: Total - Amount	$\text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r320_c020}, \text{F1900d_r340_c020}) / 1000000000$	F1900a_r180_c020 F1900a_r320_c020 F1900d_r340_c020
Performing forborne exposures: Total - Coverage ratio	$-\text{sum}(\text{F1900b_r180_c130}, \text{F1900b_r320_c130}, \text{F1900b_r340_c130}) / \text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r320_c020}, \text{F1900d_r340_c020})$	F1900a_r180_c020 F1900a_r320_c020 F1900b_r180_c130 F1900b_r320_c130 F1900b_r340_c130 F1900d_r340_c020
Non-performing forborne exposures: Loans and advances - Amount	$\text{sum}(\text{F1900a_r070_c060}, \text{F1900a_r250_c060}) / 1000000000$	F1900a_r070_c060 F1900a_r250_c060
Non-performing forborne exposures: Loans and advances - Coverage ratio	$-\text{sum}(\text{F1900b_r070_c140}, \text{F1900b_r250_c140}) / \text{sum}(\text{F1900a_r070_c060}, \text{F1900a_r250_c060})$	F1900a_r070_c060 F1900a_r250_c060 F1900b_r070_c140 F1900b_r250_c140
Non-performing forborne exposures: Central banks - Amount	$\text{sum}(\text{F1900a_r080_c060}, \text{F1900a_r260_c060}) / 1000000000$	F1900a_r080_c060 F1900a_r260_c060
Non-performing forborne exposures: Central banks - Coverage ratio	$-\text{sum}(\text{F1900b_r080_c140}, \text{F1900b_r260_c140}) / \text{sum}(\text{F1900a_r080_c060}, \text{F1900a_r260_c060})$	F1900a_r080_c060 F1900a_r260_c060 F1900b_r080_c140 F1900b_r260_c140
Non-performing forborne exposures: General governments - Amount	$\text{sum}(\text{F1900a_r090_c060}, \text{F1900a_r270_c060}) / 1000000000$	F1900a_r090_c060 F1900a_r270_c060
Non-performing forborne exposures: General governments - Coverage ratio	$-\text{sum}(\text{F1900b_r090_c140}, \text{F1900b_r270_c140}) / \text{sum}(\text{F1900a_r090_c060}, \text{F1900a_r270_c060})$	F1900a_r090_c060 F1900a_r270_c060

Variable	Formula	ITS data points
Coverage ratio	sum(F1900a_r090_c060, F1900a_r270_c060)	F1900a_r270_c060 F1900b_r090_c140 F1900b_r270_c140
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)	F1900a_r100_c060 F1900a_r280_c060 F1900b_r100_c140 F1900b_r280_c140
Non-performing forborne exposures: Other financial corporations - Amount	sum(F1900a_r110_c060, F1900a_r290_c060) / 1000000000	F1900a_r110_c060 F1900a_r290_c060
Non-performing forborne exposures: Other financial corporations - Coverage ratio	-sum(F1900b_r110_c140, F1900b_r290_c140) / sum(F1900a_r110_c060, F1900a_r290_c060)	F1900a_r110_c060 F1900a_r290_c060 F1900b_r110_c140 F1900b_r290_c140
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)	F1900a_r120_c060 F1900a_r300_c060 F1900b_r120_c140 F1900b_r300_c140
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)	F1900a_r150_c060 F1900a_r310_c060 F1900b_r150_c140 F1900b_r310_c140
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	F1900a_r010_c060 F1900b_r010_c140
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	F1900a_r190_c060 F1900b_r190_c140
Non-performing forborne exposures: Off-balance sheet exposures - Amount	F1900d_r340_c060 / 1000000000	F1900d_r340_c060
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	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)	F1900a_r180_c060 F1900a_r320_c060 F1900b_r180_c140 F1900b_r320_c140 F1900b_r340_c140 F1900d_r340_c060
T03.08.2/3 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)	F1800a_r180_c020 F1800a_r320_c020 F1800a_r550_c020 F1800b_r180_c140 F1800b_r320_c140 F1800b_r550_c140
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)	F1800a_r180_c060 F1800a_r320_c060 F1800a_r550_c060 F1800b_r180_c150 F1800b_r320_c150 F1800b_r550_c150
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)	F1900a_r180_c020 F1900a_r320_c020 F1900b_r180_c130 F1900b_r320_c130 F1900b_r340_c130 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
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)	F1900a_r180_c060 F1900a_r320_c060 F1900b_r180_c140

Variable	Formula	ITS data points
		F1900b_r320_c140
		F1900b_r340_c140
		F1900d_r340_c060

4. Funding

T04.01.1/2/3 Loan-to-deposit ratio

Total loans and advances to non-financial corporations 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 F0401_r180_c010 F0402_r170_c010 F0402_r180_c010 F0403_r170_c030 F0403_r180_c030 F0404_r120_c060 F0404_r130_c060 F0404_r260_c060 F0404_r270_c060 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r180_c010 F0409_r120_c050 F0409_r130_c050 F0410_r170_c010 F0410_r180_c010
Total deposits to non-financial corporations and households	sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035, F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035) / 1000000000	F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035
Loan-to-deposit ratio	sum(F0401_r170_c010, 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 F0401_r180_c010 F0402_r170_c010 F0402_r180_c010 F0403_r170_c030 F0403_r180_c030 F0404_r120_c060 F0404_r130_c060 F0404_r260_c060 F0404_r270_c060 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r180_c010 F0409_r120_c050 F0409_r130_c050 F0410_r170_c010 F0410_r180_c010 F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035

5. Liquidity

T05.01.1/2/3 Liquidity coverage ratio

Numerator: Liquidity Buffer	C7600a_r010_c010 / 1000000000	C7600a_r010_c010
Level 1 assets: unadjusted	sum(C7600a_r040_c010, C7600a_r100_c010) / 1000000000	C7600a_r040_c010 C7600a_r100_c010
Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows	-sum(C7600a_r050_c010, -C7600a_r060_c010, C7600a_r070_c010, -C7600a_r080_c010, C7600a_r110_c010, -C7600a_r120_c010) / 1000000000	C7600a_r050_c010 C7600a_r060_c010 C7600a_r070_c010 C7600a_r080_c010 C7600a_r110_c010 C7600a_r120_c010
Level 1 assets: adjusted amount before cap application	sum(C7600a_r090_c010, C7600a_r130_c010) / 1000000000	C7600a_r090_c010 C7600a_r130_c010
Excluding EHQCB	C7600a_r090_c010 / 1000000000	C7600a_r090_c010
EHQCB	C7600a_r130_c010 / 1000000000	C7600a_r130_c010
Level 2 assets: unadjusted	sum(C7600a_r160_c010, C7600a_r220_c010) / 1000000000	C7600a_r160_c010 C7600a_r220_c010

Variable	Formula	ITS data points
<i>Level 2 asset collaterals adjustments for 30 days outflows and inflows</i>	$-\text{sum}(\text{C7600a_r170_c010}, -\text{C7600a_r180_c010}, \text{C7600a_r230_c010}, -\text{C7600a_r240_c010}) / 1000000000$	C7600a_r170_c010 C7600a_r180_c010 C7600a_r230_c010 C7600a_r240_c010
<i>Level 2 assets: adjusted amount before cap application</i>	$\text{sum}(\text{C7600a_r190_c010}, \text{C7600a_r250_c010}) / 1000000000$	C7600a_r190_c010 C7600a_r250_c010
Level 2A	$\text{C7600a_r190_c010} / 1000000000$	C7600a_r190_c010
Level 2B	$\text{C7600a_r250_c010} / 1000000000$	C7600a_r250_c010
Excess liquidity asset amount	$\text{C7600a_r280_c010} / 1000000000$	C7600a_r280_c010
Denominator: Net liquidity outflow	C7600a_r020_c010 / 1000000000	C7600a_r020_c010
Total outflows	$\text{C7600a_r300_c010} / 1000000000$	C7600a_r300_c010
Reduction for inflows	$\text{sum}(\text{C7600a_r340_c010}, \text{C7600a_r350_c010}, \text{C7600a_r360_c010}) / 1000000000$	C7600a_r340_c010 C7600a_r350_c010 C7600a_r360_c010
Liquidity coverage ratio	C7600a_r010_c010 / C7600a_r020_c010	C7600a_r010_c010 C7600a_r020_c010
T05.02.1/2/3 Liquidity coverage ratio band		
Liquidity coverage ratio	$\text{C7600a_r010_c010} / \text{C7600a_r020_c010}$	C7600a_r010_c010 C7600a_r020_c010