

EBA Reporting framework 2.9

Definitions applicable for reported periods Q1 2020 to Q1 2021 for COREP and Q2 2020 to Q1 2021 for FINREP and LCR

Variable	Formula	ITS data points
1. General statistics		
T01.02 Concentration of total assets		
Total assets	F0101_r380_c010	F0101_r380_c010
2. Balance sheet composition and profitability		
T02.01.1/2/3 Profit and loss figures		
Net interest income	$\text{sum}(\text{F0200_r010_c010}, -\text{F0200_r090_c010}) / 1000000$	F0200_r010_c010 F0200_r090_c010
Net fee and commission income	$\text{sum}(\text{F0200_r200_c010}, -\text{F0200_r210_c010}) / 1000000$	F0200_r200_c010 F0200_r210_c010
Net gains or losses on financial assets and liabilities held for trading	$\text{sum}(\text{F0200_r280_c010}, \text{F0200_r285_c010}) / 1000000$	F0200_r280_c010 F0200_r285_c010
Net gains or losses on financial assets and liabilities at fair value through profit and loss *	$\text{sum}(\text{F0200_r287_c010}, \text{F0200_r290_c010}) / 1000000$	F0200_r287_c010 F0200_r290_c010
Net gains or losses from hedge accounting *	$\text{F0200_r300_c010} / 1000000$	F0200_r300_c010
Exchange differences, net	$\text{F0200_r310_c010} / 1000000$	F0200_r310_c010
Net other operating income **	$\text{sum}(\text{F0200_r355_c010}, -\text{F0200_r010_c010}, \text{F0200_r090_c010}, -\text{F0200_r200_c010}, \text{F0200_r210_c010}, -\text{F0200_r280_c010}, -\text{F0200_r285_c010}, -\text{F0200_r287_c010}, -\text{F0200_r290_c010}, -\text{F0200_r300_c010}, -\text{F0200_r310_c010}) / 1000000$	F0200_r010_c010 F0200_r090_c010 F0200_r200_c010 F0200_r210_c010 F0200_r280_c010 F0200_r285_c010 F0200_r287_c010 F0200_r290_c010 F0200_r300_c010 F0200_r310_c010 F0200_r355_c010
Operating income	$\text{F0200_r355_c010} / 1000000$	F0200_r355_c010
Administrative expenses and depreciation	$-\text{sum}(\text{F0200_r360_c010}, \text{F0200_r385_c010}, \text{F0200_r390_c010}) / 1000000$	F0200_r360_c010 F0200_r385_c010 F0200_r390_c010
Net income before impairment, provisions and taxes	$\text{sum}(\text{F0200_r355_c010}, -\text{F0200_r360_c010}, -\text{F0200_r385_c010}, -\text{F0200_r390_c010}) / 1000000$	F0200_r355_c010 F0200_r360_c010 F0200_r385_c010 F0200_r390_c010
Impairment and provisions	$-\text{sum}(\text{F0200_r430_c010}, \text{F0200_r460_c010}, \text{F0200_r510_c010}, \text{F0200_r520_c010}) / 1000000$	F0200_r430_c010 F0200_r460_c010 F0200_r510_c010 F0200_r520_c010
Other	$\text{sum}(\text{F0200_r610_c010}, \text{F0200_r430_c010}, \text{F0200_r460_c010}, \text{F0200_r510_c010}, \text{F0200_r520_c010}, -\text{F0200_r355_c010}, -\text{F0200_r360_c010}, -\text{F0200_r385_c010}, -\text{F0200_r390_c010}) / 1000000$	F0200_r355_c010 F0200_r360_c010 F0200_r385_c010 F0200_r390_c010 F0200_r430_c010 F0200_r460_c010 F0200_r510_c010 F0200_r520_c010 F0200_r610_c010
Profit and loss before tax	$\text{sum}(\text{F0200_r610_c010}, \text{F0200_r633_c010}, \text{F0200_r650_c010}) / 1000000$	F0200_r610_c010 F0200_r633_c010 F0200_r650_c010
Tax expenses or income	$-\text{sum}(\text{F0200_r620_c010}, \text{F0200_r634_c010}, \text{F0200_r660_c010}) / 1000000$	F0200_r620_c010 F0200_r634_c010 F0200_r660_c010
Net profit/loss	$\text{F0200_r670_c010} / 1000000$	F0200_r670_c010
Net interest income to operating income	$\text{sum}(\text{F0200_r010_c010}, -\text{F0200_r090_c010}) / \text{F0200_r355_c010}$	F0200_r010_c010 F0200_r090_c010 F0200_r355_c010
Net fee and commission income to operating income	$\text{sum}(\text{F0200_r200_c010}, -\text{F0200_r210_c010}) / \text{F0200_r355_c010}$	F0200_r200_c010 F0200_r210_c010 F0200_r355_c010
Net trading income to operating income	$\text{sum}(\text{F0200_r280_c010}, \text{F0200_r285_c010}) / \text{F0200_r355_c010}$	F0200_r280_c010 F0200_r285_c010 F0200_r355_c010
* 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.		
T02.02.1/2/3 Key performance indicators		
Return on equity (RoE)	$\text{F0200_r670_c010} / \text{F0103_r300_c010}$	F0103_r300_c010 F0200_r670_c010
Return on assets (RoA)	$\text{F0200_r670_c010} / \text{F0101_r380_c010}$	F0101_r380_c010 F0200_r670_c010
Cost-to-income ratio (CIR)	$\text{sum}(\text{F0200_r360_c010}, \text{F0200_r385_c010}, \text{F0200_r390_c010}) / \text{F0200_r355_c010}$	F0200_r355_c010 F0200_r360_c010 F0200_r385_c010 F0200_r390_c010

Variable	Formula	ITS data points
Cost of risk (CoR)	$-\text{sum}(\text{F1201a_r080_c020}, \text{F1201a_r080_c040}, \text{F1201a_r080_c050}, \text{F1201a_r080_c070}, \text{F1201a_r080_c090}, \text{F1201a_r080_c110}, \text{F1201a_r080_c120}, \text{F1201a_r080_c125}, \text{F1201a_r250_c020}, \text{F1201a_r250_c040}, \text{F1201a_r250_c050}, \text{F1201a_r250_c070}, \text{F1201a_r250_c090}, \text{F1201a_r250_c110}, \text{F1201a_r250_c120}, \text{F1201a_r250_c125}, \text{F1201a_r430_c020}, \text{F1201a_r430_c040}, \text{F1201a_r430_c050}, \text{F1201a_r430_c070}, \text{F1201a_r430_c090}, \text{F1201a_r430_c110}, \text{F1201a_r430_c120}, \text{F1201a_r430_c125}, \text{F1200_r400_c020}, \text{F1200_r400_c030}, \text{F1200_r400_c060}, \text{F1200_r400_c080}, \text{F1200_r400_c090}, \text{F1200_r400_c100}, \text{F1200_r490_c020}, \text{F1200_r490_c030}, \text{F1200_r490_c060}, \text{F1200_r520_c020}, \text{F1200_r520_c030}, \text{F1200_r520_c060}) / \text{sum}(\text{F04031_r110_c015}, \text{F04031_r110_c030}, \text{F04031_r110_c040}, \text{F04041_r070_c015}, \text{F04041_r070_c030}, \text{F04041_r070_c040}, \text{F0408_r120_c040}, \text{F0408_r120_c050}, \text{F0409_r070_c010}, \text{F0409_r070_c020}, \text{F0410_r120_c015}, \text{F0410_r120_c020})$	F04031_r110_c015 F04031_r110_c030 F04031_r110_c040 F04041_r070_c015 F04041_r070_c030 F04041_r070_c040 F0408_r120_c040 F0408_r120_c050 F0409_r070_c010 F0409_r070_c020 F0410_r120_c015 F0410_r120_c020 F1200_r400_c020 F1200_r400_c030 F1200_r400_c060 F1200_r400_c080 F1200_r400_c090 F1200_r400_c100 F1200_r490_c020 F1200_r490_c030 F1200_r490_c060 F1200_r520_c020 F1200_r520_c030 F1200_r520_c060 F1201a_r080_c020 F1201a_r080_c040 F1201a_r080_c050 F1201a_r080_c070 F1201a_r080_c090 F1201a_r080_c110 F1201a_r080_c120 F1201a_r080_c125 F1201a_r250_c020 F1201a_r250_c040 F1201a_r250_c050 F1201a_r250_c070 F1201a_r250_c090 F1201a_r250_c110 F1201a_r250_c120 F1201a_r250_c125 F1201a_r430_c020 F1201a_r430_c040 F1201a_r430_c050 F1201a_r430_c070 F1201a_r430_c090 F1201a_r430_c110 F1201a_r430_c120 F1201a_r430_c125
T02.03.1/2/3 Composition of assets		
Cash, cash balances at central banks, other demand deposits	$\text{F0101_r010_c010} / 1000000000$	F0101_r010_c010
Loans and advances	$\text{sum}(\text{F0101_r090_c010}, \text{F0101_r095_c010}, \text{F0101_r099_c010}, \text{F0101_r130_c010}, \text{F0101_r144_c010}, \text{F0101_r174_c010}, \text{F0101_r178_c010}, \text{F0101_r183_c010}, \text{F0101_r233_c010}, \text{F0101_r237_c010}) / 1000000000$	F0101_r090_c010 F0101_r095_c010 F0101_r099_c010 F0101_r130_c010 F0101_r144_c010 F0101_r174_c010 F0101_r178_c010 F0101_r183_c010 F0101_r233_c010 F0101_r237_c010
Central banks	$\text{sum}(\text{F0401_r130_c010}, \text{F04021_r120_c010}, \text{F04022_r130_c010}, \text{F04031_r120_c010}, \text{F04041_r080_c010}, \text{F0406_r130_c010}, \text{F0407_r130_c010}, \text{F0408_r130_c010}, \text{F0408_r130_c035}, \text{F0409_r080_c050}, \text{F0410_r130_c010}) / 1000000000$	F0401_r130_c010 F04021_r120_c010 F04022_r130_c010 F04031_r120_c010 F04041_r080_c010 F0406_r130_c010 F0407_r130_c010 F0408_r130_c010 F0408_r130_c035 F0409_r080_c050 F0410_r130_c010

Variable	Formula	ITS data points
General governments	sum(F0401_r140_c010, F04021_r130_c010, F04022_r140_c010, F04031_r130_c010, F04041_r090_c010, F0406_r140_c010, F0407_r140_c010, F0408_r140_c010, F0408_r140_c035, F0409_r090_c050, F0410_r140_c010) / 1000000000	F0401_r140_c010 F04021_r130_c010 F04022_r140_c010 F04031_r130_c010 F04041_r090_c010 F0406_r140_c010 F0407_r140_c010 F0408_r140_c010 F0408_r140_c035 F0409_r090_c050 F0410_r140_c010
Credit institutions	sum(F0401_r150_c010, F04021_r140_c010, F04022_r150_c010, F04031_r140_c010, F04041_r100_c010, F0406_r150_c010, F0407_r150_c010, F0408_r150_c010, F0408_r150_c035, F0409_r100_c050, F0410_r150_c010) / 1000000000	F0401_r150_c010 F04021_r140_c010 F04022_r150_c010 F04031_r140_c010 F04041_r100_c010 F0406_r150_c010 F0407_r150_c010 F0408_r150_c010 F0408_r150_c035 F0409_r100_c050 F0410_r150_c010
Other financial corporations	sum(F0401_r160_c010, F04021_r150_c010, F04022_r160_c010, F04031_r150_c010, F04041_r110_c010, F0406_r160_c010, F0407_r160_c010, F0408_r160_c010, F0408_r160_c035, F0409_r110_c050, F0410_r160_c010) / 1000000000	F0401_r160_c010 F04021_r150_c010 F04022_r160_c010 F04031_r150_c010 F04041_r110_c010 F0406_r160_c010 F0407_r160_c010 F0408_r160_c010 F0408_r160_c035 F0409_r110_c050 F0410_r160_c010
Non-financial corporations	sum(F0401_r170_c010, F04021_r160_c010, F04022_r170_c010, F04031_r160_c010, F04041_r120_c010, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0408_r170_c035, F0409_r120_c050, F0410_r170_c010) / 1000000000	F0401_r170_c010 F04021_r160_c010 F04022_r170_c010 F04031_r160_c010 F04041_r120_c010 F0406_r170_c010 F0407_r170_c010 F0408_r170_c010 F0408_r170_c035 F0409_r120_c050 F0410_r170_c010
Households	sum(F0401_r180_c010, F04021_r170_c010, F04022_r180_c010, F04031_r170_c010, F04041_r130_c010, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0408_r180_c035, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r180_c010 F04021_r170_c010 F04022_r180_c010 F04031_r170_c010 F04041_r130_c010 F0406_r180_c010 F0407_r180_c010 F0408_r180_c010 F0408_r180_c035 F0409_r130_c050 F0410_r180_c010
Debt securities	sum(F0101_r080_c010, F0101_r094_c010, F0101_r098_c010, F0101_r120_c010, F0101_r143_c010, F0101_r173_c010, F0101_r177_c010, F0101_r182_c010, F0101_r232_c010, F0101_r236_c010) / 1000000000	F0101_r080_c010 F0101_r094_c010 F0101_r098_c010 F0101_r120_c010 F0101_r143_c010 F0101_r173_c010 F0101_r177_c010 F0101_r182_c010 F0101_r232_c010 F0101_r236_c010
Equity instruments	sum(F0101_r070_c010, F0101_r093_c010, F0101_r097_c010, F0101_r110_c010, F0101_r142_c010, F0101_r172_c010, F0101_r176_c010, F0101_r235_c010, F0101_r390_c010) / 1000000000	F0101_r070_c010 F0101_r093_c010 F0101_r097_c010 F0101_r110_c010 F0101_r142_c010 F0101_r172_c010 F0101_r176_c010 F0101_r235_c010 F0101_r390_c010
Derivatives	sum(F0101_r060_c010, F0101_r092_c010, F0101_r240_c010) / 1000000000	F0101_r060_c010 F0101_r092_c010 F0101_r240_c010
Trading	sum(F0101_r060_c010, F0101_r092_c010) / 1000000000	F0101_r060_c010 F0101_r092_c010
Derivatives – hedge accounting	F0101_r240_c010 / 1000000000	F0101_r240_c010
Investments in subsidiaries, joint-ventures and associates	F0101_r260_c010 / 1000000000	F0101_r260_c010
Intangible assets and goodwill	F0101_r300_c010 / 1000000000	F0101_r300_c010

Variable	Formula	ITS data points
Other assets	$\frac{\text{sum}(\text{F0101_r380_c010}, -\text{F0101_r010_c010}, -\text{F0101_r090_c010}, -\text{F0101_r095_c010}, -\text{F0101_r099_c010}, -\text{F0101_r130_c010}, -\text{F0101_r144_c010}, -\text{F0101_r174_c010}, -\text{F0101_r178_c010}, -\text{F0101_r183_c010}, -\text{F0101_r233_c010}, -\text{F0101_r237_c010}, -\text{F0101_r080_c010}, -\text{F0101_r094_c010}, -\text{F0101_r098_c010}, -\text{F0101_r120_c010}, -\text{F0101_r143_c010}, -\text{F0101_r173_c010}, -\text{F0101_r177_c010}, -\text{F0101_r182_c010}, -\text{F0101_r232_c010}, -\text{F0101_r236_c010}, -\text{F0101_r070_c010}, -\text{F0101_r093_c010}, -\text{F0101_r097_c010}, -\text{F0101_r110_c010}, -\text{F0101_r142_c010}, -\text{F0101_r172_c010}, -\text{F0101_r176_c010}, -\text{F0101_r235_c010}, -\text{F0101_r390_c010}, -\text{F0101_r060_c010}, -\text{F0101_r092_c010}, -\text{F0101_r240_c010}, -\text{F0101_r260_c010}, -\text{F0101_r300_c010})}{1000000000}$	F0101_r010_c010 F0101_r060_c010 F0101_r070_c010 F0101_r080_c010 F0101_r090_c010 F0101_r092_c010 F0101_r093_c010 F0101_r094_c010 F0101_r095_c010 F0101_r097_c010 F0101_r098_c010 F0101_r099_c010 F0101_r110_c010 F0101_r120_c010 F0101_r130_c010 F0101_r142_c010 F0101_r143_c010 F0101_r144_c010 F0101_r172_c010 F0101_r173_c010 F0101_r174_c010 F0101_r176_c010 F0101_r177_c010 F0101_r178_c010 F0101_r182_c010 F0101_r183_c010 F0101_r232_c010 F0101_r233_c010 F0101_r235_c010 F0101_r236_c010 F0101_r237_c010 F0101_r240_c010 F0101_r260_c010 F0101_r300_c010 F0101_r380_c010 F0101_r390_c010
Total assets	F0101_r380_c010 / 1000000000	F0101_r380_c010
Share of unencumbered assets	F3201_r010_c060 / sum(F3201_r010_c010, F3201_r010_c060)	F3201_r010_c010 F3201_r010_c060
Share of encumbered assets	F3201_r010_c010 / sum(F3201_r010_c010, F3201_r010_c060)	F3201_r010_c010 F3201_r010_c060
T02.04.1/2/3 Composition of liabilities and equity		
Deposits	sum(F0801a_r050_c010, F0801a_r050_c020, F0801a_r050_c030, F0801a_r050_c034, F0801a_r050_c035) / 1000000000	F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035
Central banks	sum(F0801a_r060_c010, F0801a_r060_c020, F0801a_r060_c030, F0801a_r060_c034, F0801a_r060_c035) / 1000000000	F0801a_r060_c010 F0801a_r060_c020 F0801a_r060_c030 F0801a_r060_c034 F0801a_r060_c035
General governments	sum(F0801a_r110_c010, F0801a_r110_c020, F0801a_r110_c030, F0801a_r110_c034, F0801a_r110_c035) / 1000000000	F0801a_r110_c010 F0801a_r110_c020 F0801a_r110_c030 F0801a_r110_c034 F0801a_r110_c035
Credit institutions	sum(F0801a_r160_c010, F0801a_r160_c020, F0801a_r160_c030, F0801a_r160_c034, F0801a_r160_c035) / 1000000000	F0801a_r160_c010 F0801a_r160_c020 F0801a_r160_c030 F0801a_r160_c034 F0801a_r160_c035
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	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 F0102_r300_c010 F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035
Equity	F0103_r300_c010 / 1000000000	F0103_r300_c010
Paid-up capital	$\text{sum}(\text{F0103_r020_c010}, \text{F0103_r040_c010}) / 1000000000$	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_r090_c010 F0103_r190_c010 F0103_r200_c010 F0103_r205_c010 F0103_r210_c010 F0103_r270_c010 F0103_r300_c010
Total liabilities and equity	F0103_r310_c010 / 1000000000	F0103_r310_c010
T02.05.1/2/3 Total exposure to general governments by country of the counterparty		
Total exposure to General governments by country of the	$\text{sum}(\text{C3300a_r010_c290_XX}) / 1000000$	C3300a_r010_c290_XX
3. Capital adequacy and leverage		
T03.01.1/2/3 Total capital ratio and its components		
Total risk exposure amount	$\text{C0200_r010_c010} / 1000000000$	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

Variable	Formula	ITS data points
T03.03.1/2/3 Leverage ratio		
Exposure values	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_r250_c010, C4700_r260_c010) / 10000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010 C4700_r230_c010 C4700_r240_c010 C4700_r250_c010 C4700_r260_c010
Assets other than derivatives and securities financing transactions	sum(C4700_r190_c010, C4700_r240_c010, C4700_r250_c010) / 10000000000	C4700_r190_c010 C4700_r240_c010 C4700_r250_c010
Derivatives	sum(C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010) / 10000000000	C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010
Securities financing transactions	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r230_c010) / 10000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r230_c010
Off-balance sheet items	sum(C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010) / 10000000000	C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010
Deductions of exposures to public sector entities funding general interest investments	C4700_r260_c010 / 10000000000	C4700_r260_c010
Tier 1 capital - Fully phased-in definition	C4700_r310_c010 / 10000000000	C4700_r310_c010
Total exposure - Fully phased-in definition	C4700_r290_c010 / 10000000000	C4700_r290_c010

Variable	Formula	ITS data points
Exposure values	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_r250_c010, C4700_r260_c010) / 10000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010 C4700_r230_c010 C4700_r240_c010 C4700_r250_c010 C4700_r260_c010
Asset amount deducted from Tier 1 capital - Fully phased-in	C4700_r270_c010 / 10000000000	C4700_r270_c010
Leverage ratio - Fully phased-in definition	C4700_r310_c010 / C4700_r290_c010	C4700_r290_c010 C4700_r310_c010
Tier 1 capital - Transitional definition	C4700_r320_c010 / 10000000000	C4700_r320_c010
Total exposure - Transitional definition	C4700_r300_c010 / 10000000000	C4700_r300_c010
Exposure values	sum(C4700_r010_c010, C4700_r020_c010, C4700_r030_c010, C4700_r040_c010, C4700_r050_c010, C4700_r060_c010, C4700_r070_c010, C4700_r080_c010, C4700_r090_c010, C4700_r100_c010, C4700_r110_c010, C4700_r120_c010, C4700_r130_c010, C4700_r140_c010, C4700_r150_c010, C4700_r160_c010, C4700_r170_c010, C4700_r180_c010, C4700_r190_c010, C4700_r200_c010, C4700_r210_c010, C4700_r220_c010, C4700_r230_c010, C4700_r240_c010, C4700_r250_c010, C4700_r260_c010) / 10000000000	C4700_r010_c010 C4700_r020_c010 C4700_r030_c010 C4700_r040_c010 C4700_r050_c010 C4700_r060_c010 C4700_r070_c010 C4700_r080_c010 C4700_r090_c010 C4700_r100_c010 C4700_r110_c010 C4700_r120_c010 C4700_r130_c010 C4700_r140_c010 C4700_r150_c010 C4700_r160_c010 C4700_r170_c010 C4700_r180_c010 C4700_r190_c010 C4700_r200_c010 C4700_r210_c010 C4700_r220_c010 C4700_r230_c010 C4700_r240_c010 C4700_r250_c010 C4700_r260_c010
Asset amount deducted from Tier 1 capital - Transitional	C4700_r280_c010 / 10000000000	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 / 10000000000	C0200_r040_c010
Standardised Approach (SA)	C0200_r050_c010 / 10000000000	C0200_r050_c010
<i>of which: exposures to institutions</i>	C0200_r120_c010 / 10000000000	C0200_r120_c010
<i>of which: exposures to corporates</i>	C0200_r130_c010 / 10000000000	C0200_r130_c010
<i>of which: exposures to retail</i>	C0200_r140_c010 / 10000000000	C0200_r140_c010
<i>of which: exposures secured by mortgages on immovable</i>	C0200_r150_c010 / 10000000000	C0200_r150_c010
Internal rating based Approach (IRB)	C0200_r240_c010 / 10000000000	C0200_r240_c010
<i>of which: exposures to institutions</i>	sum(C0200_r270_c010, C0200_r330_c010) / 10000000000	C0200_r270_c010 C0200_r330_c010
<i>of which: exposures to corporates</i>	sum(C0200_r280_c010, C0200_r290_c010, C0200_r300_c010, C0200_r340_c010, C0200_r350_c010, C0200_r360_c010) / 10000000000	C0200_r280_c010 C0200_r290_c010 C0200_r300_c010 C0200_r340_c010 C0200_r350_c010 C0200_r360_c010
<i>of which: exposures to retail</i>	sum(C0200_r390_c010, C0200_r400_c010, C0200_r410_c010) / 10000000000	C0200_r390_c010 C0200_r400_c010 C0200_r410_c010

Variable	Formula	ITS data points
<i>of which: exposures secured by real estate</i>	sum(C0200_r370_c010, C0200_r380_c010) / 1000000000	C0200_r370_c010 C0200_r380_c010
Risk exposure for contributions to the default fund of a CCP	C0200_r460_c010 / 1000000000	C0200_r460_c010
Securitisation positions	C0200_r470_c010 / 1000000000	C0200_r470_c010
Settlement/delivery risk exposure amount	C0200_r490_c010 / 1000000000	C0200_r490_c010
Market risk exposure amount	C0200_r520_c010 / 1000000000	C0200_r520_c010
Market risk exposure under SA	C0200_r530_c010 / 1000000000	C0200_r530_c010
Market risk exposure under IM approach	C0200_r580_c010 / 1000000000	C0200_r580_c010
Operational risk exposure amount	C0200_r590_c010 / 1000000000	C0200_r590_c010
Operational risk exposure under BIA	C0200_r600_c010 / 1000000000	C0200_r600_c010
Operational risk exposure under TSA/ASA	C0200_r610_c010 / 1000000000	C0200_r610_c010
Operational risk exposure under AMA	C0200_r620_c010 / 1000000000	C0200_r620_c010
Risk exposure for credit valuation adjustment	C0200_r640_c010 / 1000000000	C0200_r640_c010
Other	sum(C0200_r630_c010, C0200_r680_c010, C0200_r690_c010) / 1000000000	C0200_r630_c010 C0200_r680_c010 C0200_r690_c010
Total risk exposure amount	C0200_r010_c010 / 1000000000	C0200_r010_c010
Risk weights of exposures to institutions - Standardised approach (StA)	C0200_r120_c010 / C0700a_r010_c200_007	C0200_r120_c010 C0700a_r010_c200_007
Risk weights of exposures to corporates - Standardised approach (StA)	C0200_r130_c010 / C0700a_r010_c200_008	C0200_r130_c010 C0700a_r010_c200_008
Risk weights of exposures to retail - Standardised approach (StA)	C0200_r140_c010 / C0700a_r010_c200_009	C0200_r140_c010 C0700a_r010_c200_009
Risk weights of exposures secured by mortgages on immovable property - Standardised approach (StA)	C0200_r150_c010 / C0700a_r010_c200_010	C0200_r150_c010 C0700a_r010_c200_010
Risk weights of exposures to institutions - Internal ratings based approach (IRB)	sum(C0200_r270_c010, C0200_r330_c010) / sum(C0801a_r010_c110_005, C0801a_r010_c110_006)	C0200_r270_c010 C0200_r330_c010 C0801a_r010_c110_005 C0801a_r010_c110_006
Risk weights of exposures to corporates - Internal ratings based approach (IRB)	sum(C0200_r280_c010, C0200_r290_c010, C0200_r300_c010, C0200_r340_c010, C0200_r350_c010, C0200_r360_c010) / sum(C0801a_r010_c110_007, C0801a_r010_c110_008, C0801a_r010_c110_009, C0801a_r010_c110_010, C0801a_r010_c110_011, C0801a_r010_c110_012)	C0200_r280_c010 C0200_r290_c010 C0200_r300_c010 C0200_r340_c010 C0200_r350_c010 C0200_r360_c010 C0801a_r010_c110_007 C0801a_r010_c110_008 C0801a_r010_c110_009 C0801a_r010_c110_010 C0801a_r010_c110_011 C0801a_r010_c110_012
Risk weights of exposures to retail - Internal ratings based approach (IRB)	sum(C0200_r390_c010, C0200_r400_c010, C0200_r410_c010) / sum(C0801a_r010_c110_015, C0801a_r010_c110_016, C0801a_r010_c110_017)	C0200_r390_c010 C0200_r400_c010 C0200_r410_c010 C0801a_r010_c110_015 C0801a_r010_c110_016 C0801a_r010_c110_017
Risk weights of exposures to retail secured by real estate - Internal ratings based approach (IRB)	sum(C0200_r370_c010, C0200_r380_c010) / sum(C0801a_r010_c110_013, C0801a_r010_c110_014)	C0200_r370_c010 C0200_r380_c010 C0801a_r010_c110_013 C0801a_r010_c110_014
T03.06 IRB credit risk parameters by residence of the obligor		
PD assigned to the obligor grade or pool - Institutions	sum(C0902_r020_c010_XX * C0902_r020_c080_XX, - C0902_r020_c030_XX) / sum(sum(C0902_r020_c010_XX, - C0902_r020_c030_XX))	C0902_r020_c010_XX C0902_r020_c030_XX C0902_r020_c080_XX
PD assigned to the obligor grade or pool - Corporates	sum(C0902_r030_c010_XX * C0902_r030_c080_XX, - C0902_r030_c030_XX) / sum(sum(C0902_r030_c010_XX, - C0902_r030_c030_XX))	C0902_r030_c010_XX C0902_r030_c030_XX C0902_r030_c080_XX
<i>of which: SME</i>	sum(C0902_r050_c010_XX * C0902_r050_c080_XX, - C0902_r050_c030_XX) / sum(sum(C0902_r050_c010_XX, - C0902_r050_c030_XX))	C0902_r050_c010_XX C0902_r050_c030_XX C0902_r050_c080_XX
PD assigned to the obligor grade or pool - Retail	sum(C0902_r060_c010_XX * C0902_r060_c080_XX, - C0902_r060_c030_XX) / sum(sum(C0902_r060_c010_XX, - C0902_r060_c030_XX))	C0902_r060_c010_XX C0902_r060_c030_XX C0902_r060_c080_XX
PD assigned to the obligor grade or pool - Retail - Secured by immovable property - Non-SME	sum(C0902_r090_c010_XX * C0902_r090_c080_XX, - C0902_r090_c030_XX) / sum(sum(C0902_r090_c010_XX, - C0902_r090_c030_XX))	C0902_r090_c010_XX C0902_r090_c030_XX C0902_r090_c080_XX
PD assigned to the obligor grade or pool - Qualifying Revolving	sum(C0902_r100_c010_XX * C0902_r100_c080_XX, - C0902_r100_c030_XX) / sum(sum(C0902_r100_c010_XX, - C0902_r100_c030_XX))	C0902_r100_c010_XX C0902_r100_c030_XX C0902_r100_c080_XX
PD assigned to the obligor grade or pool - Other Retail	sum(C0902_r110_c010_XX * C0902_r110_c080_XX, - C0902_r110_c030_XX) / sum(sum(C0902_r110_c010_XX, - C0902_r110_c030_XX))	C0902_r110_c010_XX C0902_r110_c030_XX C0902_r110_c080_XX
Exposure weighted average LGD - Institutions	C0902_r020_c090_XX * sum(C0902_r020_c010_XX, - C0902_r020_c030_XX) / sum(sum(C0902_r020_c010_XX, - C0902_r020_c030_XX))	C0902_r020_c010_XX C0902_r020_c030_XX C0902_r020_c090_XX
Exposure weighted average LGD - Corporates	C0902_r030_c090_XX * sum(C0902_r030_c010_XX, - C0902_r030_c030_XX) / sum(sum(C0902_r030_c010_XX, - C0902_r030_c030_XX))	C0902_r030_c010_XX C0902_r030_c030_XX C0902_r030_c090_XX
<i>of which: SME</i>	C0902_r050_c090_XX * sum(C0902_r050_c010_XX, - C0902_r050_c030_XX) / sum(sum(C0902_r050_c010_XX, - C0902_r050_c030_XX))	C0902_r050_c010_XX C0902_r050_c030_XX C0902_r050_c090_XX

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

4. Asset quality

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

Performing exposures: Cash balances at central banks and other demand deposits - Amount	$\text{sum}(F1800a_r005_c020) / 1000000000$	F1800a_r005_c020
Performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-\text{sum}(F1800b_r005_c140) / \text{sum}(F1800a_r005_c020)$	F1800a_r005_c020 F1800b_r005_c140
Performing exposures: Loans and advances - Amount	$\text{sum}(F1800a_r070_c020, F1800a_r191_c020, F1800a_r221_c020) / 1000000000$	F1800a_r070_c020 F1800a_r191_c020 F1800a_r221_c020
Performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(F1800b_r070_c140, F1800b_r191_c140) / \text{sum}(F1800a_r070_c020, F1800a_r191_c020, F1800a_r221_c020)$	F1800a_r070_c020 F1800a_r191_c020 F1800a_r221_c020 F1800b_r070_c140 F1800b_r191_c140
Performing exposures: Central banks - Amount	$\text{sum}(F1800a_r080_c020, F1800a_r192_c020, F1800a_r222_c020) / 1000000000$	F1800a_r080_c020 F1800a_r192_c020 F1800a_r222_c020
Performing exposures: Central banks - Coverage ratio	$-\text{sum}(F1800b_r080_c140, F1800b_r192_c140) / \text{sum}(F1800a_r080_c020, F1800a_r192_c020, F1800a_r222_c020)$	F1800a_r080_c020 F1800a_r192_c020 F1800a_r222_c020 F1800b_r080_c140 F1800b_r192_c140
Performing exposures: General governments - Amount	$\text{sum}(F1800a_r090_c020, F1800a_r193_c020, F1800a_r223_c020) / 1000000000$	F1800a_r090_c020 F1800a_r193_c020 F1800a_r223_c020
Performing exposures: General governments - Coverage ratio	$-\text{sum}(F1800b_r090_c140, F1800b_r193_c140) / \text{sum}(F1800a_r090_c020, F1800a_r193_c020, F1800a_r223_c020)$	F1800a_r090_c020 F1800a_r193_c020 F1800a_r223_c020 F1800b_r090_c140 F1800b_r193_c140
Performing exposures: Credit institutions - Amount	$\text{sum}(F1800a_r100_c020, F1800a_r194_c020, F1800a_r224_c020) / 1000000000$	F1800a_r100_c020 F1800a_r194_c020 F1800a_r224_c020
Performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(F1800b_r100_c140, F1800b_r194_c140) / \text{sum}(F1800a_r100_c020, F1800a_r194_c020, F1800a_r224_c020)$	F1800a_r100_c020 F1800a_r194_c020 F1800a_r224_c020 F1800b_r100_c140 F1800b_r194_c140
Performing exposures: Other financial corporations - Amount	$\text{sum}(F1800a_r110_c020, F1800a_r195_c020, F1800a_r225_c020) / 1000000000$	F1800a_r110_c020 F1800a_r195_c020 F1800a_r225_c020
Performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(F1800b_r110_c140, F1800b_r195_c140) / \text{sum}(F1800a_r110_c020, F1800a_r195_c020, F1800a_r225_c020)$	F1800a_r110_c020 F1800a_r195_c020 F1800a_r225_c020 F1800b_r110_c140 F1800b_r195_c140
Performing exposures: Non-financial corporations - Amount	$\text{sum}(F1800a_r120_c020, F1800a_r196_c020, F1800a_r226_c020) / 1000000000$	F1800a_r120_c020 F1800a_r196_c020 F1800a_r226_c020

Variable	Formula	ITS data points
Performing exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b_r120_c140}, \text{F1800b_r196_c140}) / \text{sum}(\text{F1800a_r120_c020}, \text{F1800a_r196_c020}, \text{F1800a_r226_c020})$	F1800a_r120_c020 F1800a_r196_c020 F1800a_r226_c020 F1800b_r120_c140 F1800b_r196_c140
Performing exposures: Households - Amount	$\text{sum}(\text{F1800a_r150_c020}, \text{F1800a_r197_c020}, \text{F1800a_r227_c020}) / 1000000000$	F1800a_r150_c020 F1800a_r197_c020 F1800a_r227_c020
Performing exposures: Households - Coverage ratio	$-\text{sum}(\text{F1800b_r150_c140}, \text{F1800b_r197_c140}) / \text{sum}(\text{F1800a_r150_c020}, \text{F1800a_r197_c020}, \text{F1800a_r227_c020})$	F1800a_r150_c020 F1800a_r197_c020 F1800a_r227_c020 F1800b_r150_c140 F1800b_r197_c140
Performing exposures: Debt securities - Amount	$\text{sum}(\text{F1800a_r010_c020}, \text{F1800a_r181_c020}, \text{F1800a_r211_c020}) / 1000000000$	F1800a_r010_c020 F1800a_r181_c020 F1800a_r211_c020
Performing exposures: Debt securities - Coverage ratio	$-\text{sum}(\text{F1800b_r010_c140}, \text{F1800b_r181_c140}) / \text{sum}(\text{F1800a_r010_c020}, \text{F1800a_r181_c020}, \text{F1800a_r211_c020})$	F1800a_r010_c020 F1800a_r181_c020 F1800a_r211_c020 F1800b_r010_c140 F1800b_r181_c140
Performing exposures: Other - Amount	$\text{F1800a_r335_c020} / 1000000000$	F1800a_r335_c020
Performing exposures: Other - Coverage ratio	$-\text{F1800b_r335_c140} / \text{F1800a_r335_c020}$	F1800a_r335_c020 F1800b_r335_c140
Performing exposures: Off-balance sheet exposures - Amount	$\text{F1800e_r550_c020} / 1000000000$	F1800e_r550_c020
Performing exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1800b_r550_c140} / \text{F1800e_r550_c020}$	F1800b_r550_c140 F1800e_r550_c020
Performing exposures: Total - Amount	$\text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800e_r550_c020}) / 1000000000$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800e_r550_c020
Performing exposures: Total - Coverage ratio	$-\text{sum}(\text{F1800b_r180_c140}, \text{F1800b_r201_c140}, \text{F1800b_r335_c140}, -\text{F1800b_r550_c140}) / \text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800e_r550_c020})$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800b_r180_c140 F1800b_r201_c140 F1800b_r335_c140 F1800b_r550_c140 F1800e_r550_c020
Non-performing exposures: Cash balances at central banks and other demand deposits - Amount	$\text{sum}(\text{F1800a_r005_c060}) / 1000000000$	F1800a_r005_c060
Non-performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-\text{sum}(\text{F1800b_r005_c150}) / \text{sum}(\text{F1800a_r005_c060})$	F1800a_r005_c060 F1800b_r005_c150
Non-performing exposures: Loans and advances - Amount	$\text{sum}(\text{F1800a_r070_c060}, \text{F1800a_r191_c060}, \text{F1800a_r221_c060}) / 1000000000$	F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060
Non-performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(\text{F1800b_r070_c150}, \text{F1800b_r191_c150}, \text{F1800b_r221_c150}) / \text{sum}(\text{F1800a_r070_c060}, \text{F1800a_r191_c060}, \text{F1800a_r221_c060})$	F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060 F1800b_r070_c150 F1800b_r191_c150 F1800b_r221_c150
Non-performing exposures: Central banks - Amount	$\text{sum}(\text{F1800a_r080_c060}, \text{F1800a_r192_c060}, \text{F1800a_r222_c060}) / 1000000000$	F1800a_r080_c060 F1800a_r192_c060 F1800a_r222_c060
Non-performing exposures: Central banks - Coverage ratio	$-\text{sum}(\text{F1800b_r080_c150}, \text{F1800b_r192_c150}, \text{F1800b_r222_c150}) / \text{sum}(\text{F1800a_r080_c060}, \text{F1800a_r192_c060}, \text{F1800a_r222_c060})$	F1800a_r080_c060 F1800a_r192_c060 F1800a_r222_c060 F1800b_r080_c150 F1800b_r192_c150 F1800b_r222_c150
Non-performing exposures: General governments - Amount	$\text{sum}(\text{F1800a_r090_c060}, \text{F1800a_r193_c060}, \text{F1800a_r223_c060}) / 1000000000$	F1800a_r090_c060 F1800a_r193_c060 F1800a_r223_c060
Non-performing exposures: General governments - Coverage ratio	$-\text{sum}(\text{F1800b_r090_c150}, \text{F1800b_r193_c150}, \text{F1800b_r223_c150}) / \text{sum}(\text{F1800a_r090_c060}, \text{F1800a_r193_c060}, \text{F1800a_r223_c060})$	F1800a_r090_c060 F1800a_r193_c060 F1800a_r223_c060 F1800b_r090_c150 F1800b_r193_c150 F1800b_r223_c150
Non-performing exposures: Credit institutions - Amount	$\text{sum}(\text{F1800a_r100_c060}, \text{F1800a_r194_c060}, \text{F1800a_r224_c060}) / 1000000000$	F1800a_r100_c060 F1800a_r194_c060 F1800a_r224_c060

Variable	Formula	ITS data points
Non-performing exposures: Credit institutions - Coverage ratio	$\frac{-\text{sum}(\text{F1800b_r100_c150}, \text{F1800b_r194_c150}, \text{F1800b_r224_c150})}{\text{sum}(\text{F1800a_r100_c060}, \text{F1800a_r194_c060}, \text{F1800a_r224_c060})}$	F1800a_r100_c060 F1800a_r194_c060 F1800a_r224_c060 F1800b_r100_c150 F1800b_r194_c150 F1800b_r224_c150
Non-performing exposures: Other financial corporations - Amount	$\frac{\text{sum}(\text{F1800a_r110_c060}, \text{F1800a_r195_c060}, \text{F1800a_r225_c060})}{1000000000}$	F1800a_r110_c060 F1800a_r195_c060 F1800a_r225_c060
Non-performing exposures: Other financial corporations - Coverage ratio	$\frac{-\text{sum}(\text{F1800b_r110_c150}, \text{F1800b_r195_c150}, \text{F1800b_r225_c150})}{\text{sum}(\text{F1800a_r110_c060}, \text{F1800a_r195_c060}, \text{F1800a_r225_c060})}$	F1800a_r110_c060 F1800a_r195_c060 F1800a_r225_c060 F1800b_r110_c150 F1800b_r195_c150 F1800b_r225_c150
Non-performing exposures: Non-financial corporations - Amount	$\frac{\text{sum}(\text{F1800a_r120_c060}, \text{F1800a_r196_c060}, \text{F1800a_r226_c060})}{1000000000}$	F1800a_r120_c060 F1800a_r196_c060 F1800a_r226_c060
Non-performing exposures: Non-financial corporations - Coverage ratio	$\frac{-\text{sum}(\text{F1800b_r120_c150}, \text{F1800b_r196_c150}, \text{F1800b_r226_c150})}{\text{sum}(\text{F1800a_r120_c060}, \text{F1800a_r196_c060}, \text{F1800a_r226_c060})}$	F1800a_r120_c060 F1800a_r196_c060 F1800a_r226_c060 F1800b_r120_c150 F1800b_r196_c150 F1800b_r226_c150
Non-performing exposures: Households - Amount	$\frac{\text{sum}(\text{F1800a_r150_c060}, \text{F1800a_r197_c060}, \text{F1800a_r227_c060})}{1000000000}$	F1800a_r150_c060 F1800a_r197_c060 F1800a_r227_c060
Non-performing exposures: Households - Coverage ratio	$\frac{-\text{sum}(\text{F1800b_r150_c150}, \text{F1800b_r197_c150}, \text{F1800b_r227_c150})}{\text{sum}(\text{F1800a_r150_c060}, \text{F1800a_r197_c060}, \text{F1800a_r227_c060})}$	F1800a_r150_c060 F1800a_r197_c060 F1800a_r227_c060 F1800b_r150_c150 F1800b_r197_c150 F1800b_r227_c150
Non-performing exposures: Debt securities - Amount	$\frac{\text{sum}(\text{F1800a_r010_c060}, \text{F1800a_r181_c060}, \text{F1800a_r211_c060})}{1000000000}$	F1800a_r010_c060 F1800a_r181_c060 F1800a_r211_c060
Non-performing exposures: Debt securities - Coverage ratio	$\frac{-\text{sum}(\text{F1800b_r010_c150}, \text{F1800b_r181_c150}, \text{F1800b_r211_c150})}{\text{sum}(\text{F1800a_r010_c060}, \text{F1800a_r181_c060}, \text{F1800a_r211_c060})}$	F1800a_r010_c060 F1800a_r181_c060 F1800a_r211_c060 F1800b_r010_c150 F1800b_r181_c150 F1800b_r211_c150
Non-Performing exposures: Other - Amount	$\text{F1800a_r335_c060} / 1000000000$	F1800a_r335_c060
Non-Performing exposures: Other - Coverage ratio	$-\text{F1800b_r335_c150} / \text{F1800a_r335_c060}$	F1800a_r335_c060 F1800b_r335_c150
Non-performing exposures: Off-balance sheet exposures - Amount	$\text{F1800e_r550_c060} / 1000000000$	F1800e_r550_c060
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1800b_r550_c150} / \text{F1800e_r550_c060}$	F1800b_r550_c150 F1800e_r550_c060
Non-performing exposures: Total - Amount	$\frac{\text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800e_r550_c060})}{1000000000}$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800e_r550_c060
Non-performing exposures: Total - Coverage ratio	$\frac{-\text{sum}(\text{F1800b_r180_c150}, \text{F1800b_r201_c150}, \text{F1800b_r231_c150}, \text{F1800b_r335_c150}, -\text{F1800b_r550_c150})}{\text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800e_r550_c060})}$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800b_r180_c150 F1800b_r201_c150 F1800b_r231_c150 F1800b_r335_c150 F1800b_r550_c150 F1800e_r550_c060
T04.02.1/2/3 Asset quality: non performing loans and advances		
Loans and advances	$\frac{\text{sum}(\text{F1800a_r005_c010}, \text{F1800a_r070_c010}, \text{F1800a_r191_c010}, \text{F1800a_r221_c010})}{1000000000}$	F1800a_r005_c010 F1800a_r070_c010 F1800a_r191_c010 F1800a_r221_c010
Non-performing loans and advances	$\frac{\text{sum}(\text{F1800a_r005_c060}, \text{F1800a_r070_c060}, \text{F1800a_r191_c060}, \text{F1800a_r221_c060})}{1000000000}$	F1800a_r005_c060 F1800a_r070_c060 F1800a_r191_c060 F1800a_r221_c060
Non-performing loans ratio	$\frac{\text{sum}(\text{F1800a_r005_c060}, \text{F1800a_r070_c060}, \text{F1800a_r191_c060}, \text{F1800a_r221_c060})}{\text{sum}(\text{F1800a_r005_c010}, \text{F1800a_r070_c010}, \text{F1800a_r191_c010}, \text{F1800a_r221_c010})}$	F1800a_r005_c010 F1800a_r005_c060 F1800a_r070_c010 F1800a_r070_c060 F1800a_r191_c010 F1800a_r191_c060 F1800a_r221_c010 F1800a_r221_c060

Variable	Formula	ITS data points
T04.03.1 Asset quality: forbearance by instrument and counterparty		
Performing forborne exposures: Cash balances at central banks and other demand deposits - Amount	sum(F1900a_r005_c020) / 1000000000	F1900a_r005_c020
Performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio	-sum(F1900b_r005_c130) / sum(F1900a_r005_c020)	F1900a_r005_c020 F1900b_r005_c130
Performing forborne exposures: Loans and advances - Amount	sum(F1900a_r070_c020, F1900a_r191_c020, F1900a_r221_c020) / 1000000000	F1900a_r070_c020 F1900a_r191_c020 F1900a_r221_c020
Performing forborne exposures: Loans and advances - Coverage ratio	-sum(F1900b_r070_c130, F1900b_r191_c130) / SUM(F1900a_r070_c020, F1900a_r191_c020, F1900a_r221_c020)	F1900a_r070_c020 F1900a_r191_c020 F1900a_r221_c020 F1900b_r070_c130 F1900b_r191_c130
Performing forborne exposures: Central banks - Amount	sum(F1900a_r080_c020, F1900a_r192_c020, F1900a_r222_c020) / 1000000000	F1900a_r080_c020 F1900a_r192_c020 F1900a_r222_c020
Performing forborne exposures: Central banks - Coverage ratio	-sum(F1900b_r080_c130, F1900b_r192_c130) / sum(F1900a_r080_c020, F1900a_r192_c020, F1900a_r222_c020)	F1900a_r080_c020 F1900a_r192_c020 F1900a_r222_c020 F1900b_r080_c130 F1900b_r192_c130
Performing forborne exposures: General governments - Amount	sum(F1900a_r090_c020, F1900a_r193_c020, F1900a_r223_c020) / 1000000000	F1900a_r090_c020 F1900a_r193_c020 F1900a_r223_c020
Performing forborne exposures: General governments - Coverage ratio	-sum(F1900b_r090_c130, F1900b_r193_c130) / sum(F1900a_r090_c020, F1900a_r193_c020, F1900a_r223_c020)	F1900a_r090_c020 F1900a_r193_c020 F1900a_r223_c020 F1900b_r090_c130 F1900b_r193_c130
Performing forborne exposures: Credit institutions - Amount	sum(F1900a_r100_c020, F1900a_r194_c020, F1900a_r224_c020) / 1000000000	F1900a_r100_c020 F1900a_r194_c020 F1900a_r224_c020
Performing forborne exposures: Credit institutions - Coverage ratio	-sum(F1900b_r100_c130, F1900b_r194_c130) / sum(F1900a_r100_c020, F1900a_r194_c020, F1900a_r224_c020)	F1900a_r100_c020 F1900a_r194_c020 F1900a_r224_c020 F1900b_r100_c130 F1900b_r194_c130
Performing forborne exposures: Other financial corporations - Amount	sum(F1900a_r110_c020, F1900a_r195_c020, F1900a_r225_c020) / 1000000000	F1900a_r110_c020 F1900a_r195_c020 F1900a_r225_c020
Performing forborne exposures: Other financial corporations - Coverage ratio	-sum(F1900b_r110_c130, F1900b_r195_c130) / sum(F1900a_r110_c020, F1900a_r195_c020, F1900a_r225_c020)	F1900a_r110_c020 F1900a_r195_c020 F1900a_r225_c020 F1900b_r110_c130 F1900b_r195_c130
Performing forborne exposures: Non-financial corporations - Amount	sum(F1900a_r120_c020, F1900a_r196_c020, F1900a_r226_c020) / 1000000000	F1900a_r120_c020 F1900a_r196_c020 F1900a_r226_c020
Performing forborne exposures: Non-financial corporations - Coverage ratio	-sum(F1900b_r120_c130, F1900b_r196_c130) / sum(F1900a_r120_c020, F1900a_r196_c020, F1900a_r226_c020)	F1900a_r120_c020 F1900a_r196_c020 F1900a_r226_c020 F1900b_r120_c130 F1900b_r196_c130
Performing forborne exposures: Households - Amount	sum(F1900a_r150_c020, F1900a_r197_c020, F1900a_r227_c020) / 1000000000	F1900a_r150_c020 F1900a_r197_c020 F1900a_r227_c020
Performing forborne exposures: Households - Coverage ratio	-sum(F1900b_r150_c130, F1900b_r197_c130) / sum(F1900a_r150_c020, F1900a_r197_c020, F1900a_r227_c020)	F1900a_r150_c020 F1900a_r197_c020 F1900a_r227_c020 F1900b_r150_c130 F1900b_r197_c130
Performing forborne exposures: Debt securities - Amount	sum(F1900a_r010_c020, F1900a_r181_c020, F1900a_r211_c020) / 1000000000	F1900a_r010_c020 F1900a_r181_c020 F1900a_r211_c020
Performing forborne exposures: Debt securities - Coverage Ratio	-sum(F1900b_r010_c130, F1900b_r181_c130) / sum(F1900a_r010_c020, F1900a_r181_c020, F1900a_r211_c020)	F1900a_r010_c020 F1900a_r181_c020 F1900a_r211_c020 F1900b_r010_c130 F1900b_r181_c130
Performing forborne exposures: Other - Amount	F1900a_r335_c020 / 1000000000	F1900a_r335_c020
Performing forborne exposures: Other - Coverage Ratio	-F1900b_r335_c130 / F1900a_r335_c020	F1900a_r335_c020 F1900b_r335_c130
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_r201_c020, F1900a_r231_c020, F1900a_r335_c020, F1900d_r340_c020) / 1000000000	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900d_r340_c020

Variable	Formula	ITS data points
Performing forborne exposures: Total - Coverage ratio	$\frac{-\text{sum}(\text{F1900b_r180_c130}, \text{F1900b_r201_c130}, \text{F1900b_r335_c130}, -\text{F1900b_r340_c130})}{\text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r201_c020}, \text{F1900a_r231_c020}, \text{F1900a_r335_c020}, \text{F1900d_r340_c020})}$	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900b_r180_c130 F1900b_r201_c130 F1900b_r335_c130 F1900b_r340_c130 F1900d_r340_c020
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Amount	$\text{sum}(\text{F1900a_r005_c060}) / 1000000000$	F1900a_r005_c060
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-\text{sum}(\text{F1900b_r005_c140}) / \text{sum}(\text{F1900a_r005_c060})$	F1900a_r005_c060 F1900b_r005_c140
Non-performing forborne exposures: Loans and advances - Amount	$\text{sum}(\text{F1900a_r070_c060}, \text{F1900a_r191_c060}, \text{F1900a_r221_c060}) / 1000000000$	F1900a_r070_c060 F1900a_r191_c060 F1900a_r221_c060
Non-performing forborne exposures: Loans and advances - Coverage ratio	$\frac{-\text{sum}(\text{F1900b_r070_c140}, \text{F1900b_r191_c140}, \text{F1900b_r221_c140})}{\text{sum}(\text{F1900a_r070_c060}, \text{F1900a_r191_c060}, \text{F1900a_r221_c060})}$	F1900a_r070_c060 F1900a_r191_c060 F1900a_r221_c060 F1900b_r070_c140 F1900b_r191_c140 F1900b_r221_c140
Non-performing forborne exposures: Central banks - Amount	$\text{sum}(\text{F1900a_r080_c060}, \text{F1900a_r192_c060}, \text{F1900a_r222_c060}) / 1000000000$	F1900a_r080_c060 F1900a_r192_c060 F1900a_r222_c060
Non-performing forborne exposures: Central banks - Coverage ratio	$\frac{-\text{sum}(\text{F1900b_r080_c140}, \text{F1900b_r192_c140}, \text{F1900b_r222_c140})}{\text{sum}(\text{F1900a_r080_c060}, \text{F1900a_r192_c060}, \text{F1900a_r222_c060})}$	F1900a_r080_c060 F1900a_r192_c060 F1900a_r222_c060 F1900b_r080_c140 F1900b_r192_c140 F1900b_r222_c140
Non-performing forborne exposures: General governments - Amount	$\text{sum}(\text{F1900a_r090_c060}, \text{F1900a_r193_c060}, \text{F1900a_r223_c060}) / 1000000000$	F1900a_r090_c060 F1900a_r193_c060 F1900a_r223_c060
Non-performing forborne exposures: General governments - Coverage ratio	$\frac{-\text{sum}(\text{F1900b_r090_c140}, \text{F1900b_r193_c140}, \text{F1900b_r223_c140})}{\text{sum}(\text{F1900a_r090_c060}, \text{F1900a_r193_c060}, \text{F1900a_r223_c060})}$	F1900a_r090_c060 F1900a_r193_c060 F1900a_r223_c060 F1900b_r090_c140 F1900b_r193_c140 F1900b_r223_c140
Non-performing forborne exposures: Credit institutions - Amount	$\text{sum}(\text{F1900a_r100_c060}, \text{F1900a_r194_c060}, \text{F1900a_r224_c060}) / 1000000000$	F1900a_r100_c060 F1900a_r194_c060 F1900a_r224_c060
Non-performing forborne exposures: Credit institutions - Coverage ratio	$\frac{-\text{sum}(\text{F1900b_r100_c140}, \text{F1900b_r194_c140}, \text{F1900b_r224_c140})}{\text{sum}(\text{F1900a_r100_c060}, \text{F1900a_r194_c060}, \text{F1900a_r224_c060})}$	F1900a_r100_c060 F1900a_r194_c060 F1900a_r224_c060 F1900b_r100_c140 F1900b_r194_c140 F1900b_r224_c140
Non-performing forborne exposures: Other financial corporations - Amount	$\text{sum}(\text{F1900a_r110_c060}, \text{F1900a_r195_c060}, \text{F1900a_r225_c060}) / 1000000000$	F1900a_r110_c060 F1900a_r195_c060 F1900a_r225_c060
Non-performing forborne exposures: Other financial corporations - Coverage ratio	$\frac{-\text{sum}(\text{F1900b_r110_c140}, \text{F1900b_r195_c140}, \text{F1900b_r225_c140})}{\text{sum}(\text{F1900a_r110_c060}, \text{F1900a_r195_c060}, \text{F1900a_r225_c060})}$	F1900a_r110_c060 F1900a_r195_c060 F1900a_r225_c060 F1900b_r110_c140 F1900b_r195_c140 F1900b_r225_c140
Non-performing forborne exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1900a_r120_c060}, \text{F1900a_r196_c060}, \text{F1900a_r226_c060}) / 1000000000$	F1900a_r120_c060 F1900a_r196_c060 F1900a_r226_c060
Non-performing forborne exposures: Non-financial corporations - Coverage ratio	$\frac{-\text{sum}(\text{F1900b_r120_c140}, \text{F1900b_r196_c140}, \text{F1900b_r226_c140})}{\text{sum}(\text{F1900a_r120_c060}, \text{F1900a_r196_c060}, \text{F1900a_r226_c060})}$	F1900a_r120_c060 F1900a_r196_c060 F1900a_r226_c060 F1900b_r120_c140 F1900b_r196_c140 F1900b_r226_c140
Non-performing forborne exposures: Households - Amount	$\text{sum}(\text{F1900a_r150_c060}, \text{F1900a_r197_c060}, \text{F1900a_r227_c060}) / 1000000000$	F1900a_r150_c060 F1900a_r197_c060 F1900a_r227_c060
Non-performing forborne exposures: Households - Coverage ratio	$\frac{-\text{sum}(\text{F1900b_r150_c140}, \text{F1900b_r197_c140}, \text{F1900b_r227_c140})}{\text{sum}(\text{F1900a_r150_c060}, \text{F1900a_r197_c060}, \text{F1900a_r227_c060})}$	F1900a_r150_c060 F1900a_r197_c060 F1900a_r227_c060 F1900b_r150_c140 F1900b_r197_c140 F1900b_r227_c140
Non-Performing forborne exposures: Debt securities - Amount	$\text{sum}(\text{F1900a_r010_c060}, \text{F1900a_r181_c060}, \text{F1900a_r211_c060}) / 1000000000$	F1900a_r010_c060 F1900a_r181_c060 F1900a_r211_c060

Variable	Formula	ITS data points
Non-Performing forborne exposures: Debt securities - Coverage Ratio	$-\text{sum}(\text{F1900b_r010_c140}, \text{F1900b_r181_c140}, \text{F1900b_r211_c140}) / \text{sum}(\text{F1900a_r010_c060}, \text{F1900a_r181_c060}, \text{F1900a_r211_c060})$	F1900b_r010_c140 F1900b_r181_c140 F1900b_r211_c140 F1900a_r010_c060 F1900a_r181_c060 F1900a_r211_c060
Non-performing forborne exposures: Other - Amount	F1900a_r335_c060 / 1000000000	F1900a_r335_c060
Non-performing forborne exposures: Other - Coverage Ratio	$-\text{F1900b_r335_c140} / \text{F1900a_r335_c060}$	F1900a_r335_c060
Non-performing forborne exposures: Off-balance sheet exposures - Amount	F1900d_r340_c060 / 1000000000	F1900d_r340_c060
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1900b_r340_c140} / \text{F1900d_r340_c060}$	F1900b_r340_c140 F1900d_r340_c060
Non-performing forborne exposures: Total - Amount	$\text{sum}(\text{F1900a_r180_c060}, \text{F1900a_r201_c060}, \text{F1900a_r231_c060}, \text{F1900a_r335_c060}, \text{F1900d_r340_c060}) / 1000000000$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900d_r340_c060
Non-performing forborne exposures: Total - Coverage ratio	$-\text{sum}(\text{F1900b_r180_c140}, \text{F1900b_r201_c140}, \text{F1900b_r231_c140}, \text{F1900b_r335_c140}, -\text{F1900b_r340_c140}) / \text{sum}(\text{F1900a_r180_c060}, \text{F1900a_r201_c060}, \text{F1900a_r231_c060}, \text{F1900a_r335_c060}, \text{F1900d_r340_c060})$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900b_r180_c140 F1900b_r201_c140 F1900b_r231_c140 F1900b_r335_c140 F1900b_r340_c140 F1900d_r340_c060
T04.03.2/3 Asset quality: non-performing exposures and forbearance		
Total exposures: Performing - Amount	$\text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800e_r550_c020}) / 1000000000$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800e_r550_c020
Total exposures: Performing - Coverage ratio	$-\text{sum}(\text{F1800b_r180_c140}, \text{F1800b_r201_c140}, \text{F1800b_r335_c140}, -\text{F1800b_r550_c140}) / \text{sum}(\text{F1800a_r180_c020}, \text{F1800a_r201_c020}, \text{F1800a_r231_c020}, \text{F1800a_r335_c020}, \text{F1800e_r550_c020})$	F1800a_r180_c020 F1800a_r201_c020 F1800a_r231_c020 F1800a_r335_c020 F1800b_r180_c140 F1800b_r201_c140 F1800b_r335_c140 F1800b_r550_c140 F1800e_r550_c020
Total exposures: Non-performing - Amount	$\text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800e_r550_c060}) / 1000000000$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800e_r550_c060
Total exposures: Non-performing - Coverage ratio	$-\text{sum}(\text{F1800b_r180_c150}, \text{F1800b_r201_c150}, \text{F1800b_r231_c150}, \text{F1800b_r335_c150}, -\text{F1800b_r550_c150}) / \text{sum}(\text{F1800a_r180_c060}, \text{F1800a_r201_c060}, \text{F1800a_r231_c060}, \text{F1800a_r335_c060}, \text{F1800e_r550_c060})$	F1800a_r180_c060 F1800a_r201_c060 F1800a_r231_c060 F1800a_r335_c060 F1800b_r180_c150 F1800b_r201_c150 F1800b_r231_c150 F1800b_r335_c150 F1800b_r550_c150 F1800e_r550_c060
Forborne exposures: Performing - Amount	$\text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r201_c020}, \text{F1900a_r231_c020}, \text{F1900a_r335_c020}, \text{F1900d_r340_c020}) / 1000000000$	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900d_r340_c020
Forborne exposures: Performing - Coverage ratio	$-\text{sum}(\text{F1900b_r180_c130}, \text{F1900b_r201_c130}, \text{F1900b_r335_c130}, -\text{F1900b_r340_c130}) / \text{sum}(\text{F1900a_r180_c020}, \text{F1900a_r201_c020}, \text{F1900a_r231_c020}, \text{F1900a_r335_c020}, \text{F1900d_r340_c020})$	F1900a_r180_c020 F1900a_r201_c020 F1900a_r231_c020 F1900a_r335_c020 F1900b_r180_c130 F1900b_r201_c130 F1900b_r335_c130 F1900b_r340_c130 F1900d_r340_c020
Forborne exposures: Non-performing - Amount	$\text{sum}(\text{F1900a_r180_c060}, \text{F1900a_r201_c060}, \text{F1900a_r231_c060}, \text{F1900a_r335_c060}, \text{F1900d_r340_c060}) / 1000000000$	F1900a_r180_c060 F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900d_r340_c060

Variable	Formula	ITS data points
Forborne exposures: Non-performing - Coverage ratio	-sum(F1900b_r180_c140, F1900b_r201_c140, F1900b_r231_c140, F1900a_r180_c060, F1900b_r335_c140, -F1900b_r340_c140) / sum(F1900a_r180_c060, F1900a_r201_c060, F1900a_r231_c060, F1900a_r335_c060, F1900d_r340_c060)	F1900a_r201_c060 F1900a_r231_c060 F1900a_r335_c060 F1900b_r180_c140 F1900b_r201_c140 F1900b_r231_c140 F1900b_r335_c140 F1900b_r340_c140 F1900d_r340_c060
T04.04.1 Asset quality: fair value hierarchy		
Derivatives - Level 1	sum(F1400_r020_c010, F1400_r052_c010, F1400_r140_c010) / 1000000000	F1400_r020_c010 F1400_r052_c010 F1400_r140_c010
Derivatives - Level 2	sum(F1400_r020_c020, F1400_r052_c020, F1400_r140_c020) / 1000000000	F1400_r020_c020 F1400_r052_c020 F1400_r140_c020
Derivatives - Level 3	sum(F1400_r020_c030, F1400_r052_c030, F1400_r140_c030) / 1000000000	F1400_r020_c030 F1400_r052_c030 F1400_r140_c030
Equity instruments - Level 1	sum(F1400_r030_c010, F1400_r053_c010, F1400_r057_c010, F1400_r070_c010, F1400_r102_c010, F1400_r122_c010, F1400_r126_c010) / 1000000000	F1400_r030_c010 F1400_r053_c010 F1400_r057_c010 F1400_r070_c010 F1400_r102_c010 F1400_r122_c010 F1400_r126_c010
Equity instruments - Level 2	sum(F1400_r030_c020, F1400_r053_c020, F1400_r057_c020, F1400_r070_c020, F1400_r102_c020, F1400_r122_c020, F1400_r126_c020) / 1000000000	F1400_r030_c020 F1400_r053_c020 F1400_r057_c020 F1400_r070_c020 F1400_r102_c020 F1400_r122_c020 F1400_r126_c020
Equity instruments - Level 3	sum(F1400_r030_c030, F1400_r053_c030, F1400_r057_c030, F1400_r070_c030, F1400_r102_c030, F1400_r122_c030, F1400_r126_c030) / 1000000000	F1400_r030_c030 F1400_r053_c030 F1400_r057_c030 F1400_r070_c030 F1400_r102_c030 F1400_r122_c030 F1400_r126_c030
Debt securities - Level 1	sum(F1400_r040_c010, F1400_r054_c010, F1400_r058_c010, F1400_r080_c010, F1400_r103_c010, F1400_r123_c010, F1400_r127_c010) / 1000000000	F1400_r040_c010 F1400_r054_c010 F1400_r058_c010 F1400_r080_c010 F1400_r103_c010 F1400_r123_c010 F1400_r127_c010
Debt securities - Level 2	sum(F1400_r040_c020, F1400_r054_c020, F1400_r058_c020, F1400_r080_c020, F1400_r103_c020, F1400_r123_c020, F1400_r127_c020) / 1000000000	F1400_r040_c020 F1400_r054_c020 F1400_r058_c020 F1400_r080_c020 F1400_r103_c020 F1400_r123_c020 F1400_r127_c020
Debt securities - Level 3	sum(F1400_r040_c030, F1400_r054_c030, F1400_r058_c030, F1400_r080_c030, F1400_r103_c030, F1400_r123_c030, F1400_r127_c030) / 1000000000	F1400_r040_c030 F1400_r054_c030 F1400_r058_c030 F1400_r080_c030 F1400_r103_c030 F1400_r123_c030 F1400_r127_c030
Loans and advances - Level 1	sum(F1400_r050_c010, F1400_r055_c010, F1400_r059_c010, F1400_r090_c010, F1400_r104_c010, F1400_r124_c010, F1400_r128_c010) / 1000000000	F1400_r050_c010 F1400_r055_c010 F1400_r059_c010 F1400_r090_c010 F1400_r104_c010 F1400_r124_c010 F1400_r128_c010
Loans and advances - Level 2	sum(F1400_r050_c020, F1400_r055_c020, F1400_r059_c020, F1400_r090_c020, F1400_r104_c020, F1400_r124_c020, F1400_r128_c020) / 1000000000	F1400_r050_c020 F1400_r055_c020 F1400_r059_c020 F1400_r090_c020 F1400_r104_c020 F1400_r124_c020 F1400_r128_c020
Loans and advances - Level 3	sum(F1400_r050_c030, F1400_r055_c030, F1400_r059_c030, F1400_r090_c030, F1400_r104_c030, F1400_r124_c030, F1400_r128_c030) / 1000000000	F1400_r050_c030 F1400_r055_c030 F1400_r059_c030 F1400_r090_c030 F1400_r104_c030 F1400_r124_c030 F1400_r128_c030

Variable	Formula	ITS data points
Total - Level 1	sum(F1400_r020_c010, F1400_r030_c010, F1400_r040_c010, F1400_r050_c010, F1400_r052_c010, F1400_r053_c010, F1400_r054_c010, F1400_r055_c010, F1400_r057_c010, F1400_r058_c010, F1400_r059_c010, F1400_r070_c010, F1400_r080_c010, F1400_r090_c010, F1400_r102_c010, F1400_r103_c010, F1400_r104_c010, F1400_r122_c010, F1400_r123_c010, F1400_r124_c010, F1400_r126_c010, F1400_r127_c010, F1400_r128_c010, F1400_r140_c010) / 10000000000	F1400_r020_c010 F1400_r030_c010 F1400_r040_c010 F1400_r050_c010 F1400_r052_c010 F1400_r053_c010 F1400_r054_c010 F1400_r055_c010 F1400_r057_c010 F1400_r058_c010 F1400_r059_c010 F1400_r070_c010 F1400_r080_c010 F1400_r090_c010 F1400_r102_c010 F1400_r103_c010 F1400_r104_c010 F1400_r122_c010 F1400_r123_c010 F1400_r124_c010 F1400_r126_c010 F1400_r127_c010 F1400_r128_c010 F1400_r140_c010
Total - Level 2	sum(F1400_r020_c020, F1400_r030_c020, F1400_r040_c020, F1400_r050_c020, F1400_r052_c020, F1400_r053_c020, F1400_r054_c020, F1400_r055_c020, F1400_r057_c020, F1400_r058_c020, F1400_r059_c020, F1400_r070_c020, F1400_r080_c020, F1400_r090_c020, F1400_r102_c020, F1400_r103_c020, F1400_r104_c020, F1400_r122_c020, F1400_r123_c020, F1400_r124_c020, F1400_r126_c020, F1400_r127_c020, F1400_r128_c020, F1400_r140_c020) / 10000000000	F1400_r020_c020 F1400_r030_c020 F1400_r040_c020 F1400_r050_c020 F1400_r052_c020 F1400_r053_c020 F1400_r054_c020 F1400_r055_c020 F1400_r057_c020 F1400_r058_c020 F1400_r059_c020 F1400_r070_c020 F1400_r080_c020 F1400_r090_c020 F1400_r102_c020 F1400_r103_c020 F1400_r104_c020 F1400_r122_c020 F1400_r123_c020 F1400_r124_c020 F1400_r126_c020 F1400_r127_c020 F1400_r128_c020 F1400_r140_c020
Total - Level 3	sum(F1400_r020_c030, F1400_r030_c030, F1400_r040_c030, F1400_r050_c030, F1400_r052_c030, F1400_r053_c030, F1400_r054_c030, F1400_r055_c030, F1400_r057_c030, F1400_r058_c030, F1400_r059_c030, F1400_r070_c030, F1400_r080_c030, F1400_r090_c030, F1400_r102_c030, F1400_r103_c030, F1400_r104_c030, F1400_r122_c030, F1400_r123_c030, F1400_r124_c030, F1400_r126_c030, F1400_r127_c030, F1400_r128_c030, F1400_r140_c030) / 10000000000	F1400_r020_c030 F1400_r030_c030 F1400_r040_c030 F1400_r050_c030 F1400_r052_c030 F1400_r053_c030 F1400_r054_c030 F1400_r055_c030 F1400_r057_c030 F1400_r058_c030 F1400_r059_c030 F1400_r070_c030 F1400_r080_c030 F1400_r090_c030 F1400_r102_c030 F1400_r103_c030 F1400_r104_c030 F1400_r122_c030 F1400_r123_c030 F1400_r124_c030 F1400_r126_c030 F1400_r127_c030 F1400_r128_c030 F1400_r140_c030

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

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

Variable	Formula	ITS data points
Level 2 - Ratio	sum(F1400_r020_c020, F1400_r030_c020, F1400_r040_c020, F1400_r050_c020, F1400_r052_c020, F1400_r053_c020, F1400_r054_c020, F1400_r055_c020, F1400_r057_c020, F1400_r058_c020, F1400_r059_c020, F1400_r070_c020, F1400_r080_c020, F1400_r090_c020, F1400_r102_c020, F1400_r103_c020, F1400_r104_c020, F1400_r122_c020, F1400_r123_c020, F1400_r124_c020, F1400_r126_c020, F1400_r127_c020, F1400_r128_c020, F1400_r140_c020) / F0101_r380_c010	F0101_r380_c010 F1400_r020_c020 F1400_r030_c020 F1400_r040_c020 F1400_r050_c020 F1400_r052_c020 F1400_r053_c020 F1400_r054_c020 F1400_r055_c020 F1400_r057_c020 F1400_r058_c020 F1400_r059_c020 F1400_r070_c020 F1400_r080_c020 F1400_r090_c020 F1400_r102_c020 F1400_r103_c020 F1400_r104_c020 F1400_r122_c020 F1400_r123_c020 F1400_r124_c020 F1400_r126_c020 F1400_r127_c020 F1400_r128_c020 F1400_r140_c020
Level 3 - Amount	sum(F1400_r020_c030, F1400_r030_c030, F1400_r040_c030, F1400_r050_c030, F1400_r052_c030, F1400_r053_c030, F1400_r054_c030, F1400_r055_c030, F1400_r057_c030, F1400_r058_c030, F1400_r059_c030, F1400_r070_c030, F1400_r080_c030, F1400_r090_c030, F1400_r102_c030, F1400_r103_c030, F1400_r104_c030, F1400_r122_c030, F1400_r123_c030, F1400_r124_c030, F1400_r126_c030, F1400_r127_c030, F1400_r128_c030, F1400_r140_c030) / 10000000000	F1400_r020_c030 F1400_r030_c030 F1400_r040_c030 F1400_r050_c030 F1400_r052_c030 F1400_r053_c030 F1400_r054_c030 F1400_r055_c030 F1400_r057_c030 F1400_r058_c030 F1400_r059_c030 F1400_r070_c030 F1400_r080_c030 F1400_r090_c030 F1400_r102_c030 F1400_r103_c030 F1400_r104_c030 F1400_r122_c030 F1400_r123_c030 F1400_r124_c030 F1400_r126_c030 F1400_r127_c030 F1400_r128_c030 F1400_r140_c030
Level 3 - Ratio	sum(F1400_r020_c030, F1400_r030_c030, F1400_r040_c030, F1400_r050_c030, F1400_r052_c030, F1400_r053_c030, F1400_r054_c030, F1400_r055_c030, F1400_r057_c030, F1400_r058_c030, F1400_r059_c030, F1400_r070_c030, F1400_r080_c030, F1400_r090_c030, F1400_r102_c030, F1400_r103_c030, F1400_r104_c030, F1400_r122_c030, F1400_r123_c030, F1400_r124_c030, F1400_r126_c030, F1400_r127_c030, F1400_r128_c030, F1400_r140_c030) / F0101_r380_c010	F0101_r380_c010 F1400_r020_c030 F1400_r030_c030 F1400_r040_c030 F1400_r050_c030 F1400_r052_c030 F1400_r053_c030 F1400_r054_c030 F1400_r055_c030 F1400_r057_c030 F1400_r058_c030 F1400_r059_c030 F1400_r070_c030 F1400_r080_c030 F1400_r090_c030 F1400_r102_c030 F1400_r103_c030 F1400_r104_c030 F1400_r122_c030 F1400_r123_c030 F1400_r124_c030 F1400_r126_c030 F1400_r127_c030 F1400_r128_c030 F1400_r140_c030

Variable	Formula	ITS data points
5. Funding		
T05.01.1/2/3 Loan-to-deposit ratio		
Total loans and advances to non-financial corporations and households	sum(F0401_r170_c010, F04021_r160_c010, F04022_r170_c010, F04031_r160_c010, F04041_r120_c010, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0408_r170_c035, F0409_r120_c050, F0410_r170_c010, F0401_r180_c010, F04021_r170_c010, F04022_r180_c010, F04031_r170_c010, F04041_r130_c010, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0408_r180_c035, F0409_r130_c050, F0410_r180_c010) / 1000000000	F0401_r170_c010 F0401_r180_c010 F04021_r160_c010 F04021_r170_c010 F04022_r170_c010 F04022_r180_c010 F04031_r160_c010 F04031_r170_c010 F04041_r120_c010 F04041_r130_c010 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r170_c035 F0408_r180_c010 F0408_r180_c035 F0409_r120_c050 F0409_r130_c050 F0410_r170_c010 F0410_r180_c010
Total deposits from non-financial corporations and households	sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035, F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035) / 1000000000	F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035
Loan-to-deposit ratio	sum(F0401_r170_c010, F04021_r160_c010, F04022_r170_c010, F04031_r160_c010, F04041_r120_c010, F0406_r170_c010, F0407_r170_c010, F0408_r170_c010, F0408_r170_c035, F0409_r120_c050, F0410_r170_c010, F0401_r180_c010, F04021_r170_c010, F04022_r180_c010, F04031_r170_c010, F04041_r130_c010, F0406_r180_c010, F0407_r180_c010, F0408_r180_c010, F0408_r180_c035, F0409_r130_c050, F0410_r180_c010) / sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035, F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035)	F0401_r170_c010 F0401_r180_c010 F04021_r160_c010 F04021_r170_c010 F04022_r170_c010 F04022_r180_c010 F04031_r160_c010 F04031_r170_c010 F04041_r120_c010 F04041_r130_c010 F0406_r170_c010 F0406_r180_c010 F0407_r170_c010 F0407_r180_c010 F0408_r170_c010 F0408_r170_c035 F0408_r180_c010 F0408_r180_c035 F0409_r120_c050 F0409_r130_c050 F0410_r170_c010 F0410_r180_c010 F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035

Variable	Formula	ITS data points
T05.02.1/2/3 Deposits to total funding ratio		
Deposits from credit institutions & other financial corporations to total funding	sum(F0801a_r160_c010, F0801a_r160_c020, F0801a_r160_c030, F0801a_r160_c034, F0801a_r160_c035, F0801a_r210_c010, F0801a_r210_c020, F0801a_r210_c030, F0801a_r210_c034, F0801a_r210_c035)/sum(F0801a_r050_c010, F0801a_r050_c020, F0801a_r050_c030, F0801a_r050_c034, F0801a_r050_c035, F0801a_r360_c010, F0801a_r360_c020, F0801a_r360_c030, F0801a_r360_c034, F0801a_r360_c035, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035)	F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r160_c010 F0801a_r160_c020 F0801a_r160_c030 F0801a_r160_c034 F0801a_r160_c035 F0801a_r210_c010 F0801a_r210_c020 F0801a_r210_c030 F0801a_r210_c034 F0801a_r210_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_c035
Deposits from non-financial corporations to total funding	sum(F0801a_r260_c010, F0801a_r260_c020, F0801a_r260_c030, F0801a_r260_c034, F0801a_r260_c035)/sum(F0801a_r050_c010, F0801a_r050_c020, F0801a_r050_c030, F0801a_r050_c034, F0801a_r050_c035, F0801a_r360_c010, F0801a_r360_c020, F0801a_r360_c030, F0801a_r360_c034, F0801a_r360_c035, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035)	F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r260_c010 F0801a_r260_c020 F0801a_r260_c030 F0801a_r260_c034 F0801a_r260_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_c035
Deposits from households to total funding	sum(F0801a_r310_c010, F0801a_r310_c020, F0801a_r310_c030, F0801a_r310_c034, F0801a_r310_c035)/sum(F0801a_r050_c010, F0801a_r050_c020, F0801a_r050_c030, F0801a_r050_c034, F0801a_r050_c035, F0801a_r360_c010, F0801a_r360_c020, F0801a_r360_c030, F0801a_r360_c034, F0801a_r360_c035, F0801a_r440_c010, F0801a_r440_c020, F0801a_r440_c030, F0801a_r440_c034, F0801a_r440_c035)	F0801a_r050_c010 F0801a_r050_c020 F0801a_r050_c030 F0801a_r050_c034 F0801a_r050_c035 F0801a_r310_c010 F0801a_r310_c020 F0801a_r310_c030 F0801a_r310_c034 F0801a_r310_c035 F0801a_r360_c010 F0801a_r360_c020 F0801a_r360_c030 F0801a_r360_c034 F0801a_r360_c035 F0801a_r440_c010 F0801a_r440_c020 F0801a_r440_c030 F0801a_r440_c034 F0801a_r440_c035
6. Liquidity		
T06.01.1/2/3 Liquidity coverage ratio		
Numerator: Liquidity Buffer	C7600a_r010_c010 / 1000000000	C7600a_r010_c010
Level 1 assets: unadjusted	sum(C7600a_r040_c010, C7600a_r100_c010) / 1000000000	C7600a_r040_c010 C7600a_r100_c010
Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows	-sum(C7600a_r050_c010, -C7600a_r060_c010, C7600a_r070_c010, -C7600a_r080_c010, C7600a_r110_c010, -C7600a_r120_c010) / 1000000000	C7600a_r050_c010 C7600a_r060_c010 C7600a_r070_c010 C7600a_r080_c010 C7600a_r110_c010 C7600a_r120_c010
Level 1 assets: adjusted amount	sum(C7600a_r091_c010, C7600a_r131_c010) / 1000000000	C7600a_r091_c010 C7600a_r131_c010
Excluding EHQCB	C7600a_r091_c010 / 1000000000	C7600a_r091_c010
EHQCB	C7600a_r131_c010 / 1000000000	C7600a_r131_c010
Level 2 assets: unadjusted	sum(C7600a_r160_c010, C7600a_r220_c010) / 1000000000	C7600a_r160_c010 C7600a_r220_c010

Variable	Formula	ITS data points
Level 2 asset collaterals adjustments for 30 days outflows and inflows	-sum(C7600a_r170_c010, -C7600a_r180_c010, C7600a_r230_c010, -C7600a_r240_c010) / 10000000000	C7600a_r170_c010 C7600a_r180_c010 C7600a_r230_c010 C7600a_r240_c010
Level 2 assets: adjusted amount	sum(C7600a_r191_c010, C7600a_r251_c010) / 10000000000	C7600a_r191_c010 C7600a_r251_c010
Level 2A	C7600a_r191_c010 / 10000000000	C7600a_r191_c010
Level 2B	C7600a_r251_c010 / 10000000000	C7600a_r251_c010
Excess liquidity asset amount	C7600a_r280_c010 / 10000000000	C7600a_r280_c010
Denominator: Net liquidity outflow	C7600a_r020_c010 / 10000000000	C7600a_r020_c010
Total outflows	C7600a_r300_c010 / 10000000000	C7600a_r300_c010
Reduction for inflows	sum(C7600a_r340_c010, C7600a_r350_c010, C7600a_r360_c010) / 10000000000	C7600a_r340_c010 C7600a_r350_c010 C7600a_r360_c010
Liquidity coverage ratio	C7600a_r010_c010 / C7600a_r020_c010	C7600a_r010_c010 C7600a_r020_c010
T06.02.1/2/3 Liquidity coverage ratio band		
Liquidity coverage ratio	C7600a_r010_c010 / C7600a_r020_c010	C7600a_r010_c010 C7600a_r020_c010

Note: XX refers to the country