EBA Reporting framework 4.0
Definitions applicable from reported period Q1 2025 onwards

Variable	Formula	ITS data points	LSI [1)]
1. General statistics			
T01.02 Concentration of total assets			
Total assets	F0101_r0380_c0010	F0101_r0380_c0010	X
2. Balance sheet composition and profitability			
T02.01.1/2/3 Profit and loss figures			
Net interest income [2)]	sum(F0200_r0010_c0010, -F0200_r0090_c0010) * FYE_coeff / 1000000	F0200_r0010_c0010 F0200_r0090_c0010	X
Net fee and commission income	sum(F0200_r0200_c0010, -F0200_r0210_c0010) * FYE_coeff / 1000000	F0200_r0200_c0010 F0200_r0210_c0010	X
Net trading (and investment) income [2) 3)]	sum(F0200_r0280_c0010, F0200_r0285_c0010, F0200_r0287_c0010, F0200_r0290_c0010, F0200_r0295_c0010) * FYE_coeff / 1000000	F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0295_c0010	X
Net gains or losses from hedge accounting [2) 4)]	F0200_r0300_c0010 * FYE_coeff / 1000000	F0200_r0300_c0010	X
Exchange differences, net [2)]	F0200_r0310_c0010 * FYE_coeff / 1000000	F0200_r0310_c0010	X
Net other operating income [2)]	sum(F0200_r0355_c0010, -F0200_r0010_c0010, F0200_r0090_c0010, -F0200_r0200_c0010, F0200_r0210_c0010, -F0200_r0280_c0010, -F0200_r0285_c0010, -F0200_r0287_c0010,-F0200_r0290_c0010, -F0200_r0295_c0010, -F0200_r0300_c0010, -F0200_r0310_c0010) * FYE_coeff / 1000000	F0200_r0010_c0010 F0200_r0090_c0010 F0200_r0200_c0010 F0200_r0210_c0010 F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0295_c0010 F0200_r0300_c0010 F0200_r0310_c0010 F0200_r0355_c0010	X
Operating income [2)]	**F0200_r0355_c0010 * FYE_coeff / 1000000**	**F0200_r0355_c0010**	**X**
Administrative expenses and depreciation [2)]	-sum(F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010) * FYE_coeff / 1000000	F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010	
Administrative expenses and depreciation-adapted [2)]	-sum(F0200_r0355_c0010, F0200_r0425_c0010, -F0200_r0430_c0010, -F0200_r0455_c0010, -F0200_r0460_c0010, -F0200_r0510_c0010, -F0200_r0520_c0010, F0200_r0580_c0010, F0200_r0590_c0010, F0200_r0600_c0010, -F0200_r0610_c0010) * FYE_coeff / 1000000	F0200_r0355_c0010 F0200_r0425_c0010 F0200_r0430_c0010 F0200_r0455_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0610_c0010	X
Net income before impairment, provisions and taxes [2)]	**sum(F0200_r0355_c0010, -F0200_r0360_c0010, -F0200_r0385_c0010, -F0200_r0390_c0010) * FYE_coeff / 1000000**	**F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010**	
Net income before impairment, provisions and taxes - adapted [2)]	**sum(-F0200_r0425_c0010, F0200_r0430_c0010, F0200_r0455_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010, -F0200_r0580_c0010, -F0200_r0590_c0010, -F0200_r0600_c0010, F0200_r0610_c0010) * FYE_coeff / 1000000**	**F0200_r0425_c0010 F0200_r0430_c0010 F0200_r0455_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0610_c0010**	**X**
Impairment and provisions [2) 5)]	-sum(F0200_r0430_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010) * FYE_coeff / 1000000	F0200_r0430_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010	X

1) Indicators that are calculated also for less significant institutions (LSIs) in addition to significant institutions (SIs) are marked with X.
2) FYE_coeff: Financial year-end adjustment if applicable for institutions where the financial year-end is not equal to 31/12. More details available in the methodological note.
3) For entities reporting under German GAAP: negative changes in market value are recognised immediately for current non-trading financial assets. For non-current non-trading financial assets, negative changes in value are recognised if the reduction in value is expected to be permanent. On the other hand, positive changes in market value may only be recognised up to a certain limit. As a consequence, negative price developments are fully recognised (if permanent for non-current non-trading financial assets) whereas positive price developments are recognised to a limited extent. In addition, no fair value option exists for liabilities as it is the case under IFRS, which leads to an accounting mismatch between the asset and the liability side. That mismatch is driven by applicable accounting standards (“principle of prudence”) and not related to the specific economic situation of the credit institution.
4) For entities reporting under German GAAP: income and expenses from provisions for contingent losses for stand-alone derivatives and hedges as well as from currency conversion derivatives according to section 340h of the German Commercial Code are included, generally having an expanding effect in the aggregate.
5) For entities reporting under German GAAP: this indicator includes income and expenses from so called contingency reserves according to section 340f of the German Commercial Code, generally having an expanding effect in the aggregate.

Variable	Formula	ITS data points	LSI [1]
Other [2) 6)]	sum(F0200_r0610_c0010, F0200_r0430_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010, -F0200_r0355_c0010, F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010, F0200_r0633_c0010, F0200_r0650_c0010) * FYE_coeff / 1000000	F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 F0200_r0430_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0610_c0010 F0200_r0633_c0010 F0200_r0650_c0010	
Other - adapted [2) 6)]	sum(F0200_r0425_c0010, -F0200_r0455_c0010, F0200_r0580_c0010, F0200_r0590_c0010, F0200_r0600_c0010, F0200_r0633_c0010, F0200_r0650_c0010) * FYE_coeff /1000000	F0200_r0425_c0010 F0200_r0455_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0633_c0010 F0200_r0650_c0010	X
Profit and loss before tax [2)]	**sum(F0200_r0610_c0010, F0200_r0633_c0010, F0200_r0650_c0010) * FYE_coeff / 1000000**	**F0200_r0610_c0010 F0200_r0633_c0010 F0200_r0650_c0010**	**X**
Tax expenses or income [2)]	-sum(F0200_r0620_c0010, F0200_r0634_c0010, F0200_r0660_c0010) * FYE_coeff / 1000000	F0200_r0620_c0010 F0200_r0634_c0010 F0200_r0660_c0010	X
Net profit/loss [2)]	**F0200_r0670_c0010 * FYE_coeff / 1000000**	**F0200_r0670_c0010**	**X**
Net interest income to operating income	sum(F0200_r0010_c0010, -F0200_r0090_c0010) / F0200_r0355_c0010	F0200_r0010_c0010 F0200_r0090_c0010 F0200_r0355_c0010	X
Net fee and commission income to operating income	sum(F0200_r0200_c0010, -F0200_r0210_c0010) / F0200_r0355_c0010	F0200_r0200_c0010 F0200_r0210_c0010 F0200_r0355_c0010	X
Net trading (and investment income) to operating income	sum(F0200_r0280_c0010, F0200_r0285_c0010, F0200_r0287_c0010, F0200_r0290_c0010, F0200_r0295_c0010) / F0200_r0355_c0010	F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0295_c0010 F0200_r0355_c0010	X
T02.02.1/2/3 Key performance indicators			
Net interest margin (NIM) [2) 7)]	sum(F0200_r0010_c0010, -F0200_r0090_c0010) * FYE_coeff * ann_coeff / sum(F0101_r0030_c0010, F0101_r0040_c0010, F0101_r0080_c0010, F0101_r0090_c0010, F0101_r0094_c0010, F0101_r0095_c0010, F0101_r0098_c0010, F0101_r0099_c0010, F0101_r0120_c0010, F0101_r0130_c0010, F0101_r0143_c0010, F0101_r0144_c0010, F0101_r0173_c0010, F0101_r0174_c0010, F0101_r0177_c0010, F0101_r0178_c0010, F0101_r0182_c0010, F0101_r0183_c0010, F0101_r0232_c0010, F0101_r0233_c0010, F0101_r0236_c0010, F0101_r0237_c0010)	F0101_r0030_c0010 F0101_r0040_c0010 F0101_r0080_c0010 F0101_r0090_c0010 F0101_r0094_c0010 F0101_r0095_c0010 F0101_r0098_c0010 F0101_r0099_c0010 F0101_r0120_c0010 F0101_r0130_c0010 F0101_r0143_c0010 F0101_r0144_c0010 F0101_r0173_c0010 F0101_r0174_c0010 F0101_r0177_c0010 F0101_r0178_c0010 F0101_r0182_c0010 F0101_r0183_c0010 F0101_r0232_c0010 F0101_r0233_c0010 F0101_r0236_c0010 F0101_r0237_c0010 F0200_r0010_c0010 F0200_r0090_c0010	X
Return on equity (RoE) [2) 7)]	F0200_r0670_c0010 * FYE_coeff * ann_coeff / F0103_r0300_c0010	F0103_r0300_c0010 F0200_r0670_c0010	X
Return on assets (RoA) [2) 7)]	F0200_r0670_c0010 * FYE_coeff * ann_coeff / F0101_r0380_c0010	F0101_r0380_c0010 F0200_r0670_c0010	X
Cost-to-income ratio (CIR) [2)]	sum(F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010) / F0200_r0355_c0010	F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010	

2) FYE_coeff: Financial year-end adjustment if applicable for institutions where the financial year-end is not equal to 31/12. More details available in the methodological note.
6) For entities reporting under German GAAP: this indicator includes income and expenses from so called fund for general banking risks according to section 340g of the German Commercial Code, generally having a lowering effect in the aggregate.
7) ann_coeff: Annualization factor for figures reported during the year. More details available in the methodological note.

Variable	Formula	ITS data points	LSI [1]
Cost-to-income ratio (CIR) - adapted [2]	sum(F0200_r0355_c0010, F0200_r0425_c0010, -F0200_r0430_c0010, -F0200_r0455_c0010, -F0200_r0460_c0010, - F0200_r0510_c0010, -F0200_r0520_c0010, F0200_r0580_c0010, F0200_r0590_c0010, F0200_r0600_c0010, -F0200_r0610_c0010) / F0200_r0355_c0010	F0200_r0355_c0010 F0200_r0425_c0010 F0200_r0430_c0010 F0200_r0455_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0610_c0010	X
Cost of risk (CoR) [2] [7]	-sum(F1201a_r0080_c0020, F1201a_r0080_c0040, F1201a_r0080_c0050, F1201a_r0080_c0070, F1201a_r0080_c0090, F1201a_r0080_c0110, F1201a_r0080_c0120, F1201a_r0080_c0125, F1201a_r0250_c0020, F1201a_r0250_c0040, F1201a_r0250_c0050, F1201a_r0250_c0070, F1201a_r0250_c0090, F1201a_r0250_c0110, F1201a_r0250_c0120, F1201a_r0250_c0125, F1201a_r0430_c0020, F1201a_r0430_c0040, F1201a_r0430_c0050, F1201a_r0430_c0070, F1201a_r0430_c0090, F1201a_r0430_c0110, F1201a_r0430_c0120, F1201a_r0430_c0125, F1201a_r0670_c0040, F1201a_r0670_c0050, F1201a_r0670_c0070, F1201a_r0670_c0090, F1201a_r0670_c0110, F1201a_r0670_c0120, F1201a_r0670_c0125, F1200_r0400_c0020, F1200_r0400_c0030, F1200_r0400_c0060, F1200_r0400_c0080, F1200_r0400_c0090, F1200_r0400_c0100, F1200_r0490_c0020, F1200_r0490_c0030, F1200_r0490_c0060, F1200_r0520_c0020, F1200_r0520_c0030, F1200_r0520_c0060) * FYE_coeff * ann_coeff / sum(F04031_r0110_c0015, F04031_r0110_c0030, F04031_r0110_c0040, F04031_r0110_c0041, F04041_r0070_c0015, F04041_r0070_c0030, F04041_r0070_c0040, F04041_r0070_c0041, F0408_r0120_c0040, F0408_r0120_c0050, F0409_r0070_c0010, F0409_r0070_c0020, F0410_r0120_c0015, F0410_r0120_c0020)	F04031_r0110_c0015 F04031_r0110_c0030 F04031_r0110_c0040 F04031_r0110_c0041 F04041_r0070_c0015 F04041_r0070_c0030 F04041_r0070_c0040 F04041_r0070_c0041 F0408_r0120_c0040 F0408_r0120_c0050 F0409_r0070_c0010 F0409_r0070_c0020 F0410_r0120_c0015 F0410_r0120_c0020 F1200_r0400_c0020 F1200_r0400_c0030 F1200_r0400_c0060 F1200_r0400_c0080 F1200_r0400_c0090 F1200_r0400_c0100 F1200_r0490_c0020 F1200_r0490_c0030 F1200_r0490_c0060 F1200_r0520_c0020 F1200_r0520_c0030 F1200_r0520_c0060 F1201a_r0080_c0020 F1201a_r0080_c0040 F1201a_r0080_c0050 F1201a_r0080_c0070 F1201a_r0080_c0090 F1201a_r0080_c0110 F1201a_r0080_c0120 F1201a_r0080_c0125 F1201a_r0250_c0020 F1201a_r0250_c0040 F1201a_r0250_c0050 F1201a_r0250_c0070 F1201a_r0250_c0090 F1201a_r0250_c0110 F1201a_r0250_c0120 F1201a_r0250_c0125 F1201a_r0430_c0020 F1201a_r0430_c0040 F1201a_r0430_c0050 F1201a_r0430_c0070 F1201a_r0430_c0090 F1201a_r0430_c0110 F1201a_r0430_c0120 F1201a_r0430_c0125 F1201a_r0670_c0040 F1201a_r0670_c0050 F1201a_r0670_c0070 F1201a_r0670_c0090 F1201a_r0670_c0110 F1201a_r0670_c0120 F1201a_r0670_c0125	

2) Financial year-end adjustment if applicable for institutions where the financial year-end is not equal to 31/12. More details available in the methodological note.
7) ann_coeff: Annualization factor for figures reported during the year. More details available in the methodological note.

Variable	Formula	ITS data points	LSI [1)]
T02.03.1/2/3 Composition of assets			
Cash, cash balances at central banks, other demand deposits	**F0101_r0010_c0010 / 1000000000**	**F0101_r0010_c0010**	**X**
Loans and advances [8)]	**sum(F0101_r0090_c0010, F0101_r0095_c0010, F0101_r0099_c0010, F0101_r0130_c0010, F0101_r0144_c0010, F0101_r0174_c0010, F0101_r0178_c0010, F0101_r0183_c0010, F0101_r0233_c0010, F0101_r0237_c0010) / 1000000000**	**F0101_r0090_c0010 F0101_r0095_c0010 F0101_r0099_c0010 F0101_r0130_c0010 F0101_r0144_c0010 F0101_r0174_c0010 F0101_r0178_c0010 F0101_r0183_c0010 F0101_r0233_c0010 F0101_r0237_c0010**	**X**
Central banks	sum(F0401_r0130_c0010, F04021_r0120_c0010, F04022_r0130_c0010, F04031_r0120_c0010, F04041_r0080_c0010, F0406_r0130_c0010, F0407_r0130_c0010, F0408_r0130_c0010, F0408_r0130_c0035, F0409_r0080_c0050, F0410_r0130_c0010) / 1000000000	F0401_r0130_c0010 F04021_r0120_c0010 F04022_r0130_c0010 F04031_r0120_c0010 F04041_r0080_c0010 F0406_r0130_c0010 F0407_r0130_c0010 F0408_r0130_c0010 F0408_r0130_c0035 F0409_r0080_c0050 F0410_r0130_c0010	
General governments	sum(F0401_r0140_c0010, F04021_r0130_c0010, F04022_r0140_c0010, F04031_r0130_c0010, F04041_r0090_c0010, F0406_r0140_c0010, F0407_r0140_c0010, F0408_r0140_c0010, F0408_r0140_c0035, F0409_r0090_c0050, F0410_r0140_c0010) / 1000000000	F0401_r0140_c0010 F04021_r0130_c0010 F04022_r0140_c0010 F04031_r0130_c0010 F04041_r0090_c0010 F0406_r0140_c0010 F0407_r0140_c0010 F0408_r0140_c0010 F0408_r0140_c0035 F0409_r0090_c0050 F0410_r0140_c0010	
Credit institutions	sum(F0401_r0150_c0010, F04021_r0140_c0010, F04022_r0150_c0010, F04031_r0140_c0010, F04041_r0100_c0010, F0406_r0150_c0010, F0407_r0150_c0010, F0408_r0150_c0010, F0408_r0150_c0035, F0409_r0100_c0050, F0410_r0150_c0010) / 1000000000	F0401_r0150_c0010 F04021_r0140_c0010 F04022_r0150_c0010 F04031_r0140_c0010 F04041_r0100_c0010 F0406_r0150_c0010 F0407_r0150_c0010 F0408_r0150_c0010 F0408_r0150_c0035 F0409_r0100_c0050 F0410_r0150_c0010	
Other financial corporations	sum(F0401_r0160_c0010, F04021_r0150_c0010, F04022_r0160_c0010, F04031_r0150_c0010, F04041_r0110_c0010, F0406_r0160_c0010, F0407_r0160_c0010, F0408_r0160_c0010, F0408_r0160_c0035, F0409_r0110_c0050, F0410_r0160_c0010) / 1000000000	F0401_r0160_c0010 F04021_r0150_c0010 F04022_r0160_c0010 F04031_r0150_c0010 F04041_r0110_c0010 F0406_r0160_c0010 F0407_r0160_c0010 F0408_r0160_c0010 F0408_r0160_c0035 F0409_r0110_c0050 F0410_r0160_c0010	
Non-financial corporations	sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010) / 1000000000	F0401_r0170_c0010 F04021_r0160_c0010 F04022_r0170_c0010 F04031_r0160_c0010 F04041_r0120_c0010 F0406_r0170_c0010 F0407_r0170_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0409_r0120_c0050 F0410_r0170_c0010	

8) For entities reporting under German GAAP: the carrying amount is affected by the so called contingency reserves according to section 340f of the German Commercial Code. The carrying amount is reduced by these reserves. According to section 340f of the German Commercial Code, institutions may value loans and advances to credit institutions and customers, debt securities and other fixed-income securities and other non-fixed-income securities that are neither treated as non-current assets nor part of the trading portfolio at a lower value in order to provide protection against the specific risks of the credit institution business sector, generally having a lowering effect in the aggregate.

Variable	Formula	ITS data points	LSI [1)]
Households	sum(F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / 1000000000	F0401_r0180_c0010 F04021_r0170_c0010 F04022_r0180_c0010 F04031_r0170_c0010 F04041_r0130_c0010 F0406_r0180_c0010 F0407_r0180_c0010 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0130_c0050 F0410_r0180_c0010	
Debt securities [8)]	**sum(F0101_r0080_c0010, F0101_r0094_c0010, F0101_r0098_c0010, F0101_r0120_c0010, F0101_r0143_c0010, F0101_r0173_c0010, F0101_r0177_c0010, F0101_r0182_c0010, F0101_r0232_c0010, F0101_r0236_c0010) / 1000000000**	**F0101_r0080_c0010 F0101_r0094_c0010 F0101_r0098_c0010 F0101_r0120_c0010 F0101_r0143_c0010 F0101_r0173_c0010 F0101_r0177_c0010 F0101_r0182_c0010 F0101_r0232_c0010 F0101_r0236_c0010**	**X**
Central banks	sum(F04041_r0020_c0010, F04021_r0060_c0010, F04022_r0070_c0010, F04031_r0060_c0010, F0401_r0070_c0010, F0406_r0070_c0010, F0407_r0070_c0010, F0408_r0070_c0010, F0408_r0070_c0035, F0409_r0020_c0050, F0410_r0070_c0010) / 1000000000	F04041_r0020_c0010 F04021_r0060_c0010 F04022_r0070_c0010 F04031_r0060_c0010 F0401_r0070_c0010 F0406_r0070_c0010 F0407_r0070_c0010 F0408_r0070_c0010 F0408_r0070_c0035 F0409_r0020_c0050 F0410_r0070_c0010	
of which: at amortised cost	sum(F04041_r0020_c0010, F0409_r0020_c0050) / 1000000000	F04041_r0020_c0010 F0409_r0020_c0050	
General governments	sum(F0401_r0080_c0010, F04021_r0070_c0010, F04022_r0080_c0010, F04031_r0070_c0010, F04041_r0030_c0010, F0406_r0080_c0010, F0407_r0080_c0010, F0408_r0080_c0010, F0408_r0080_c0035, F0409_r0030_c0050, F0410_r0080_c0010) / 1000000000	F0401_r0080_c0010 F04021_r0070_c0010 F04022_r0080_c0010 F04031_r0070_c0010 F04041_r0030_c0010 F0406_r0080_c0010 F0407_r0080_c0010 F0408_r0080_c0010 F0408_r0080_c0035 F0409_r0030_c0050 F0410_r0080_c0010	
of which: at amortised cost	sum(F04041_r0030_c0010, F0409_r0030_c0050) / 1000000000	F04041_r0030_c0010 F0409_r0030_c0050	
Credit institutions	sum(F0401_r0090_c0010, F04021_r0080_c0010, F04022_r0090_c0010, F04031_r0080_c0010, F04041_r0040_c0010, F0406_r0090_c0010, F0407_r0090_c0010, F0408_r0090_c0010, F0408_r0090_c0035, F0409_r0040_c0050, F0410_r0090_c0010) / 1000000000	F0401_r0090_c0010 F04021_r0080_c0010 F04022_r0090_c0010 F04031_r0080_c0010 F04041_r0040_c0010 F0406_r0090_c0010 F0407_r0090_c0010 F0408_r0090_c0010 F0408_r0090_c0035 F0409_r0040_c0050 F0410_r0090_c0010	
of which: at amortised cost	sum(F04041_r0040_c0010, F0409_r0040_c0050) / 1000000000	F04041_r0040_c0010 F0409_r0040_c0050	
Other financial corporations	sum(F0401_r0100_c0010, F04021_r0090_c0010, F04022_r0100_c0010, F04031_r0090_c0010, F04041_r0050_c0010, F0406_r0100_c0010, F0407_r0100_c0010, F0408_r0100_c0010, F0408_r0100_c0035, F0409_r0050_c0050, F0410_r0100_c0010) / 1000000000	F0401_r0100_c0010 F04021_r0090_c0010 F04022_r0100_c0010 F04031_r0090_c0010 F04041_r0050_c0010 F0406_r0100_c0010 F0407_r0100_c0010 F0408_r0100_c0010 F0408_r0100_c0035 F0409_r0050_c0050 F0410_r0100_c0010	
of which: at amortised cost	sum(F04041_r0050_c0010, F0409_r0050_c0050) / 1000000000	F04041_r0050_c0010 F0409_r0050_c0050	

8) For entities reporting under German GAAP: the carrying amount is affected by the so called contingency reserves according to section 340f of the German Commercial Code. The carrying amount is reduced by these reserves. According to section 340f of the German Commercial Code, institutions may value loans and advances to credit institutions and customers, debt securities and other fixed-income securities and other non-fixed-income securities that are neither treated as non-current assets nor part of the trading portfolio at a lower value in order to provide protection against the specific risks of the credit institution business sector, generally having a lowering effect in the aggregate.

Variable	Formula	ITS data points	LSI [1)]
Non-financial corporations	sum(F0401_r0110_c0010, F04021_r0100_c0010, F04022_r0110_c0010, F04031_r0100_c0010, F04041_r0060_c0010, F0406_r0110_c0010, F0407_r0110_c0010, F0408_r0110_c0010, F0408_r0110_c0035, F0409_r0060_c0050, F0410_r0110_c0010) / 1000000000	F0401_r0110_c0010 F04021_r0100_c0010 F04022_r0110_c0010 F04031_r0100_c0010 F04041_r0060_c0010 F0406_r0110_c0010 F0407_r0110_c0010 F0408_r0110_c0010 F0408_r0110_c0035 F0409_r0060_c0050 F0410_r0110_c0010	
of which: at amortised cost	sum(F04041_r0060_c0010, F0409_r0060_c0050) / 1000000000	F04041_r0060_c0010 F0409_r0060_c0050	
Equity instruments [9)]	**sum(F0101_r0070_c0010,**	**F0101_r0070_c0010 F0101_r0093_c0010 F0101_r0097_c0010 F0101_r0110_c0010 F0101_r0142_c0010 F0101_r0172_c0010 F0101_r0176_c0010 F0101_r0235_c0010 F0101_r0390_c0010**	**X**
Derivatives	**sum(F0101_r0060_c0010, F0101_r0092_c0010, F0101_r0240_c0010) / 1000000000**	**F0101_r0060_c0010 F0101_r0092_c0010 F0101_r0240_c0010**	**X**
Trading	sum(F0101_r0060_c0010, F0101_r0092_c0010) / 1000000000	F0101_r0060_c0010 F0101_r0092_c0010	X
Derivatives – hedge accounting	F0101_r0240_c0010 / 1000000000	F0101_r0240_c0010	X
Investments in subsidiaries, joint-ventures and associates	**F0101_r0260_c0010 / 1000000000**	**F0101_r0260_c0010**	**X**
Intangible assets and goodwill	**F0101_r0300_c0010 / 1000000000**	**F0101_r0300_c0010**	**X**
Other assets	**sum(F0101_r0380_c0010, - F0101_r0010_c0010, -F0101_r0090_c0010, - F0101_r0095_c0010, -F0101_r0099_c0010, - F0101_r0130_c0010, -F0101_r0144_c0010, - F0101_r0174_c0010, -F0101_r0178_c0010, - F0101_r0183_c0010, -F0101_r0233_c0010, - F0101_r0237_c0010, -F0101_r0080_c0010, - F0101_r0094_c0010, -F0101_r0098_c0010, - F0101_r0120_c0010, -F0101_r0143_c0010, - F0101_r0173_c0010, -F0101_r0177_c0010, - F0101_r0182_c0010, -F0101_r0232_c0010, - F0101_r0236_c0010, -F0101_r0070_c0010, - F0101_r0093_c0010, -F0101_r0097_c0010, - F0101_r0110_c0010, -F0101_r0142_c0010, - F0101_r0172_c0010, -F0101_r0176_c0010, - F0101_r0235_c0010, -F0101_r0390_c0010, - F0101_r0060_c0010, -F0101_r0092_c0010, - F0101_r0240_c0010, -F0101_r0260_c0010, - F0101_r0300_c0010) / 1000000000**	**F0101_r0010_c0010 F0101_r0060_c0010 F0101_r0070_c0010 F0101_r0080_c0010 F0101_r0090_c0010 F0101_r0092_c0010 F0101_r0093_c0010 F0101_r0094_c0010 F0101_r0095_c0010 F0101_r0097_c0010 F0101_r0098_c0010 F0101_r0099_c0010 F0101_r0110_c0010 F0101_r0120_c0010 F0101_r0130_c0010 F0101_r0142_c0010 F0101_r0143_c0010 F0101_r0144_c0010 F0101_r0172_c0010 F0101_r0173_c0010 F0101_r0174_c0010 F0101_r0176_c0010 F0101_r0177_c0010 F0101_r0178_c0010 F0101_r0182_c0010 F0101_r0183_c0010 F0101_r0232_c0010 F0101_r0233_c0010 F0101_r0235_c0010 F0101_r0236_c0010 F0101_r0237_c0010 F0101_r0240_c0010 F0101_r0260_c0010 F0101_r0300_c0010 F0101_r0380_c0010 F0101_r0390_c0010**	**X**
Total assets	**F0101_r0380_c0010 / 1000000000**	**F0101_r0380_c0010**	**X**
Share of unencumbered assets	F3201_r0010_c0060 / sum(F3201_r0010_c0010, F3201_r0010_c0060)	F3201_r0010_c0010 F3201_r0010_c0060	X
Share of encumbered assets	F3201_r0010_c0010 / sum(F3201_r0010_c0010, F3201_r0010_c0060)	F3201_r0010_c0010 F3201_r0010_c0060	X

9) For entities reporting under German GAAP: the carrying amount is affected by the so called booked contingency reserves according to section 340f of the German Commercial Code. The carrying amount is reduced by these reserves. According to section 340f of the German Commercial Code, institutions may value loans and advances to credit institutions and customers, debt securities and other fixed-income securities and other non-fixed-income securities that are neither treated as non-current assets nor part of the trading portfolio at a lower value in order to provide protection against the specific risks of the credit institution business sector, generally having a lowering effect in the aggregate.

Variable	Formula	ITS data points	LSI [1]
T02.04.1/2/3 Composition of liabilities and equity			
Deposits [10]	**sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035) / 1000000000**	**F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035**	**X**
Central banks	sum(F0801a_r0060_c0010, F0801a_r0060_c0020, F0801a_r0060_c0030, F0801a_r0060_c0034, F0801a_r0060_c0035) / 1000000000	F0801a_r0060_c0010 F0801a_r0060_c0020 F0801a_r0060_c0030 F0801a_r0060_c0034 F0801a_r0060_c0035	X
General governments	sum(F0801a_r0110_c0010, F0801a_r0110_c0020, F0801a_r0110_c0030, F0801a_r0110_c0034, F0801a_r0110_c0035) / 1000000000	F0801a_r0110_c0010 F0801a_r0110_c0020 F0801a_r0110_c0030 F0801a_r0110_c0034 F0801a_r0110_c0035	X
Credit institutions	sum(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035) / 1000000000	F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035	X
Other financial corporations	sum(F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035) / 1000000000	F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035	X
Non-financial corporations	sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035) / 1000000000	F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035	X
Households	sum(F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000	F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035	X
Debt securities issued [10]	**sum(F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035) / 1000000000**	**F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035**	**X**
of which: subordinated	sum(F0802_r0020_c0010, F0802_r0020_c0020, F0802_r0020_c0030) / 1000000000	F0802_r0020_c0010 F0802_r0020_c0020 F0802_r0020_c0030	
Derivatives	**sum(F0102_r0020_c0010, F0102_r0062_c0010, F0102_r0150_c0010) / 1000000000**	**F0102_r0020_c0010 F0102_r0062_c0010 F0102_r0150_c0010**	**X**
of which: trading	sum(F0102_r0020_c0010, F0102_r0062_c0010) / 1000000000	F0102_r0020_c0010 F0102_r0062_c0010	X
Provisions	**F0102_r0170_c0010 / 1000000000**	**F0102_r0170_c0010**	**X**
Other liabilities [10]	**sum(F0102_r0300_c0010, -F0801a_r0050_c0010, -F0801a_r0050_c0020, -F0801a_r0050_c0030, -F0801a_r0050_c0034, -F0801a_r0050_c0035, -F0801a_r0360_c0010, -F0801a_r0360_c0020, -F0801a_r0360_c0030, -F0801a_r0360_c0034, -F0801a_r0360_c0035, -F0102_r0020_c0010, -F0102_r0062_c0010, -F0102_r0150_c0010, -F0102_r0170_c0010) / 1000000000**	**F0102_r0020_c0010 F0102_r0062_c0010 F0102_r0150_c0010 F0102_r0170_c0010 F0102_r0300_c0010 F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035**	**X**
Equity	**F0103_r0300_c0010 / 1000000000**	**F0103_r0300_c0010**	**X**
Paid-up capital	sum(F0103_r0020_c0010, F0103_r0040_c0010) / 1000000000	F0103_r0020_c0010 F0103_r0040_c0010	
Reserves	sum(F0103_r0190_c0010, F0103_r0200_c0010, F0103_r0205_c0010, F0103_r0210_c0010) / 1000000000	F0103_r0190_c0010 F0103_r0200_c0010 F0103_r0205_c0010 F0103_r0210_c0010	X
Minority interests	F0103_r0270_c0010 / 1000000000	F0103_r0270_c0010	X
Other comprehensive income	F0103_r0090_c0010 / 1000000000	F0103_r0090_c0010	X

10) Some of the referenced datapoints are not reported as per the FINREP Data Point framework but are nevertheless available for the computation as data points with the same identity can be sourced from other areas of the reporting framework

Variable	Formula	ITS data points	LSI [1)]
Other	sum(F0103_r0300_c0010, -F0103_r0020_c0010, -F0103_r0040_c0010, -F0103_r0190_c0010, -F0103_r0200_c0010, -F0103_r0205_c0010, -F0103_r0210_c0010, -F0103_r0270_c0010, -F0103_r0090_c0010) / 1000000000	F0103_r0020_c0010 F0103_r0040_c0010 F0103_r0090_c0010 F0103_r0190_c0010 F0103_r0200_c0010 F0103_r0205_c0010 F0103_r0210_c0010 F0103_r0270_c0010 F0103_r0300_c0010	
Total liabilities and equity	**F0103_r0310_c0010 / 1000000000**	**F0103_r0310_c0010**	**X**
T02.05.1/2/3 Total exposure to general governments by country of the counterparty			
Total exposure to General governments by country of the counterparty	sum(C3300a_r0010_c0290_XX) / 1000000	C3300a_r0010_c0290_XX	X
3. Capital adequacy and leverage			
T03.01.1/2/3 Total capital ratio and its components			
Total risk exposure amount	C0200_r0010_c0010 / 1000000000	C0200_r0010_c0010	X
Total capital - Amount	C0100_r0010_c0010 / 1000000000	C0100_r0010_c0010	X
Total capital - Ratio	C0100_r0010_c0010 / C0200_r0010_c0010	C0100_r0010_c0010 C0200_r0010_c0010	X
Tier 1 - Amount	C0100_r0015_c0010 / 1000000000	C0100_r0015_c0010	X
Tier 1 - Ratio	C0100_r0015_c0010 / C0200_r0010_c0010	C0100_r0015_c0010 C0200_r0010_c0010	X
CET1 - Amount	C0100_r0020_c0010 / 1000000000	C0100_r0020_c0010	X
CET1 - Ratio	C0100_r0020_c0010 / C0200_r0010_c0010	C0100_r0020_c0010 C0200_r0010_c0010	X
T03.02.1/2/3 CET1 ratio band			
CET1 - Ratio	C0100_r0020_c0010 / C0200_r0010_c0010	C0100_r0020_c0010 C0200_r0010_c0010	X

Variable	Formula	ITS data points	LSI [1)]
T03.03.1/2/3 Leverage ratio			
Exposure values	sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0150_c0010, C4700_r0160_c0010, C4700_r0165_c0010, C4700_r0170_c0010, C4700_r0180_c0010, C4700_r0181_c0010, C4700_r0185_c0010, C4700_r0186_c0010, C4700_r0187_c0010, C4700_r0188_c0010, C4700_r0189_c0010, C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0193_c0010, C4700_r0194_c0010, C4700_r0195_c0010, C4700_r0196_c0010, C4700_r0197_c0010, C4700_r0198_c0010, C4700_r0200_c0010, C4700_r0210_c0010, C4700_r0220_c0010, C4700_r0230_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0255_c0010, C4700_r0256_c0010, C4700_r0257_c0010, C4700_r0260_c0010, C4700_r0261_c0010, C4700_r0262_c0010, C4700_r0263_c0010, C4700_r0264_c0010, C4700_r0265_c0010, C4700_r0266_c0010, C4700_r0267_c0010, C4700_r0268_c0010, C4700_r0269_c0010, C4700_r0900_c0010, C4700_r0910_c0010) / 1000000000	C4700_r0010_c0010 C4700_r0020_c0010 C4700_r0030_c0010 C4700_r0040_c0010 C4700_r0050_c0010 C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0150_c0010 C4700_r0160_c0010 C4700_r0165_c0010 C4700_r0170_c0010 C4700_r0180_c0010 C4700_r0181_c0010 C4700_r0185_c0010 C4700_r0186_c0010 C4700_r0187_c0010 C4700_r0188_c0010 C4700_r0189_c0010 C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0193_c0010 C4700_r0194_c0010 C4700_r0195_c0010 C4700_r0196_c0010 C4700_r0197_c0010 C4700_r0198_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010 C4700_r0230_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0255_c0010 C4700_r0256_c0010 C4700_r0257_c0010 C4700_r0260_c0010 C4700_r0261_c0010 C4700_r0262_c0010 C4700_r0263_c0010 C4700_r0264_c0010 C4700_r0265_c0010 C4700_r0266_c0010 C4700_r0267_c0010 C4700_r0268_c0010 C4700_r0269_c0010 C4700_r0900_c0010 C4700_r0910_c0010	X

Variable	Formula	ITS data points	LSI [1)]
Other on-balance sheet items	sum(C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0256_c0010, C4700_r0257_c0010, C4700_r0268_c0010, C4700_r0269_c0010, C4700_r0900_c0010, C4700_r0910_c0010) / 1000000000	C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0256_c0010 C4700_r0257_c0010 C4700_r0268_c0010 C4700_r0269_c0010 C4700_r0900_c0010 C4700_r0910_c0010	X
Derivatives	sum(C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0200_c0010, C4700_r0210_c0010, C4700_r0220_c0010) / 1000000000	C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010	X
Securities financing transactions	sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0230_c0010) / 1000000000	C4700_r0010_c0010 C4700_r0020_c0010 C4700_r0030_c0010 C4700_r0040_c0010 C4700_r0050_c0010 C4700_r0230_c0010	X
Regular-way purchases and sales awaiting settlement	sum(C4700_r0185_c0010, C4700_r0186_c0010, C4700_r0187_c0010, C4700_r0188_c0010, C4700_r0189_c0010) / 1000000000	C4700_r0185_c0010 C4700_r0186_c0010 C4700_r0187_c0010 C4700_r0188_c0010 C4700_r0189_c0010	X
Cash pooling arrangements	sum(C4700_r0193_c0010, C4700_r0194_c0010, C4700_r0195_c0010, C4700_r0196_c0010, C4700_r0197_c0010, C4700_r0198_c0010) / 1000000000	C4700_r0193_c0010 C4700_r0194_c0010 C4700_r0195_c0010 C4700_r0196_c0010 C4700_r0197_c0010 C4700_r0198_c0010	X
Off-balance sheet items	sum(C4700_r0150_c0010, C4700_r0160_c0010, C4700_r0165_c0010, C4700_r0170_c0010, C4700_r0180_c0010, C4700_r0181_c0010) / 1000000000	C4700_r0150_c0010 C4700_r0160_c0010 C4700_r0165_c0010 C4700_r0170_c0010 C4700_r0180_c0010 C4700_r0181_c0010	X
Deductions of exposures promoting public policy objectives	sum(C4700_r0255_c0010, C4700_r0260_c0010, C4700_r0261_c0010, C4700_r0262_c0010, C4700_r0263_c0010, C4700_r0264_c0010, C4700_r0265_c0010, C4700_r0266_c0010, C4700_r0267_c0010) / 1000000000	C4700_r0255_c0010 C4700_r0260_c0010 C4700_r0261_c0010 C4700_r0262_c0010 C4700_r0263_c0010 C4700_r0264_c0010 C4700_r0265_c0010 C4700_r0266_c0010 C4700_r0267_c0010	X
Tier 1 capital - Fully phased-in definition	**C4700_r0310_c0010 / 1000000000**	**C4700_r0310_c0010**	**X**
Total exposure - Fully phased-in definition	**C4700_r0290_c0010 / 1000000000**	**C4700_r0290_c0010**	**X**

Variable	Formula	ITS data points	LSI [1)]
Exposure values	sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0150_c0010, C4700_r0160_c0010, C4700_r0165_c0010, C4700_r0170_c0010, C4700_r0180_c0010, C4700_r0181_c0010, C4700_r0185_c0010, C4700_r0186_c0010, C4700_r0187_c0010, C4700_r0188_c0010, C4700_r0189_c0010, C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0193_c0010, C4700_r0194_c0010, C4700_r0195_c0010, C4700_r0196_c0010, C4700_r0197_c0010, C4700_r0198_c0010, C4700_r0200_c0010, C4700_r0210_c0010, C4700_r0220_c0010, C4700_r0230_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0255_c0010, C4700_r0256_c0010, C4700_r0257_c0010, C4700_r0260_c0010, C4700_r0261_c0010, C4700_r0262_c0010, C4700_r0263_c0010, C4700_r0264_c0010, C4700_r0265_c0010, C4700_r0266_c0010, C4700_r0267_c0010, C4700_r0268_c0010, C4700_r0269_c0010, C4700_r0900_c0010, C4700_r0910_c0010) / 1000000000	C4700_r0010_c0010 C4700_r0020_c0010 C4700_r0030_c0010 C4700_r0040_c0010 C4700_r0050_c0010 C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0150_c0010 C4700_r0160_c0010 C4700_r0165_c0010 C4700_r0170_c0010 C4700_r0180_c0010 C4700_r0181_c0010 C4700_r0185_c0010 C4700_r0186_c0010 C4700_r0187_c0010 C4700_r0188_c0010 C4700_r0189_c0010 C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0193_c0010 C4700_r0194_c0010 C4700_r0195_c0010 C4700_r0196_c0010 C4700_r0197_c0010 C4700_r0198_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010 C4700_r0230_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0255_c0010 C4700_r0256_c0010 C4700_r0257_c0010 C4700_r0260_c0010 C4700_r0261_c0010 C4700_r0262_c0010 C4700_r0263_c0010 C4700_r0264_c0010 C4700_r0265_c0010 C4700_r0266_c0010 C4700_r0267_c0010 C4700_r0268_c0010 C4700_r0269_c0010 C4700_r0269_c0010 C4700_r0900_c0010 C4700_r0910_c0010	X
Asset amount deducted from Tier 1 capital - Fully phased-in definition	C4700_r0270_c0010 / 1000000000	C4700_r0270_c0010	X
Leverage ratio - Fully phased-in definition	**C4700_r0310_c0010 / C4700_r0290_c0010**	**C4700_r0290_c0010** **C4700_r0310_c0010**	**X**
Tier 1 capital - Transitional definition	**C4700_r0320_c0010 / 1000000000**	**C4700_r0320_c0010**	**X**
Total exposure - Transitional definition	**C4700_r0300_c0010 / 1000000000**	**C4700_r0300_c0010**	**X**

Variable	Formula	ITS data points	LSI [1)]
Exposure values	sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0150_c0010, C4700_r0160_c0010, C4700_r0165_c0010, C4700_r0170_c0010, C4700_r0180_c0010, C4700_r0181_c0010, C4700_r0185_c0010, C4700_r0186_c0010, C4700_r0187_c0010, C4700_r0188_c0010, C4700_r0189_c0010, C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0193_c0010, C4700_r0194_c0010, C4700_r0195_c0010, C4700_r0196_c0010, C4700_r0197_c0010, C4700_r0198_c0010, C4700_r0200_c0010, C4700_r0210_c0010, C4700_r0220_c0010, C4700_r0230_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0255_c0010, C4700_r0256_c0010, C4700_r0257_c0010, C4700_r0260_c0010, C4700_r0261_c0010, C4700_r0262_c0010, C4700_r0263_c0010, C4700_r0264_c0010, C4700_r0265_c0010, C4700_r0266_c0010, C4700_r0267_c0010, C4700_r0268_c0010, C4700_r0269_c0010, C4700_r0900_c0010, C4700_r0910_c0010) / 1000000000	C4700_r0010_c0010 C4700_r0020_c0010 C4700_r0030_c0010 C4700_r0040_c0010 C4700_r0050_c0010 C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0150_c0010 C4700_r0160_c0010 C4700_r0165_c0010 C4700_r0170_c0010 C4700_r0180_c0010 C4700_r0181_c0010 C4700_r0185_c0010 C4700_r0186_c0010 C4700_r0187_c0010 C4700_r0188_c0010 C4700_r0189_c0010 C4700_r0190_c0010 C4700_r0191_c0010 C4700_r0193_c0010 C4700_r0194_c0010 C4700_r0195_c0010 C4700_r0196_c0010 C4700_r0197_c0010 C4700_r0198_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010 C4700_r0230_c0010 C4700_r0235_c0010 C4700_r0240_c0010 C4700_r0250_c0010 C4700_r0251_c0010 C4700_r0252_c0010 C4700_r0253_c0010 C4700_r0254_c0010 C4700_r0255_c0010 C4700_r0256_c0010 C4700_r0257_c0010 C4700_r0260_c0010 C4700_r0261_c0010 C4700_r0262_c0010 C4700_r0263_c0010 C4700_r0264_c0010 C4700_r0265_c0010 C4700_r0266_c0010 C4700_r0267_c0010 C4700_r0268_c0010 C4700_r0269_c0010 C4700_r0900_c0010 C4700_r0910_c0010	X
Asset amount deducted from Tier 1 capital	C4700_r0280_c0010 / 1000000000	C4700_r0280_c0010	X
Leverage ratio - Transitional definition	**C4700_r0320_c0010 / C4700_r0300_c0010**	**C4700_r0300_c0010 C4700_r0320_c0010**	**X**
T03.04.1/2/3 Leverage ratio band			
Leverage ratio	C4700_r0310_c0010 / C4700_r0290_c0010	C4700_r0290_c0010 C4700_r0310_c0010	X
T03.05.1/2/3 Risk exposures composition			
Credit risk weighted exposure amounts	**C0200_r0040_c0010 / 1000000000**	**C0200_r0040_c0010**	**X**
Standardised Approach (SA)	C0200_r0050_c0010 / 1000000000	C0200_r0050_c0010	X
of which: exposures to institutions	C0200_r0120_c0010 / 1000000000	C0200_r0120_c0010	X
of which: exposures to corporates	sum(C0200_r0125_c0010, C0200_r0131_c0010) / 1000000000	C0200_r0125_c0010 C0200_r0131_c0010	X
of which: exposures to retail	C0200_r0140_c0010 / 1000000000	C0200_r0140_c0010	X
of which: exposures secured by mortgages on immovable property and ADC	C0200_r0150_c0010 / 1000000000	C0200_r0150_c0010	X
Internal rating based Approach (IRB)	C0200_r0240_c0010 / 1000000000	C0200_r0240_c0010	X
of which: exposures to institutions	C0200_r0270_c0010 / 1000000000	C0200_r0270_c0010	X
of which: exposures to corporates	sum(C0200_r0290_c0010, C0200_r0295_c0010, C0200_r0300_c0010, C0200_r0350_c0010, C0200_r0355_c0010, C0200_r0360_c0010) / 1000000000	C0200_r0290_c0010 C0200_r0295_c0010 C0200_r0300_c0010 C0200_r0350_c0010 C0200_r0355_c0010 C0200_r0360_c0010	X

Variable	Formula	ITS data points	LSI [1)]
of which: exposures to retail	sum(C0200_r0390_c0010, C0200_r0395_c0010, C0200_r0400_c0010, C0200_r0401_c0010) / 1000000000	C0200_r0390_c0010 C0200_r0395_c0010 C0200_r0400_c0010 C0200_r0401_c0010	X
of which: exposures secured by residential real estate	C0200_r0371_c0010 / 1000000000	C0200_r0371_c0010	X
Risk exposure for contributions to the default fund of a CCP	C0200_r0460_c0010 / 1000000000	C0200_r0460_c0010	X
Securitisation positions	C0200_r0470_c0010 / 1000000000	C0200_r0470_c0010	X
Settlement/delivery risk exposure amount	**C0200_r0490_c0010 / 1000000000**	**C0200_r0490_c0010**	**X**
Market risk exposure amount	**sum(C0200_r0520_c0010, C0200_r0755_c0010, C0200_r0770_c0010) / 1000000000**	**C0200_r0520_c0010 C0200_r0755_c0010 C0200_r0770_c0010**	**X**
of which: Market risk exposure under SA	C0200_r0530_c0010 / 1000000000	C0200_r0530_c0010	X
of which: Market risk exposure under IM approach	sum(C0200_r0580_c0010, C0200_r0755_c0010) / 1000000000	C0200_r0580_c0010 C0200_r0755_c0010	X
Operational risk exposure amount	**C0200_r0590_c0010 / 1000000000**	**C0200_r0590_c0010**	**X**
Risk exposure for credit valuation adjustment	**C0200_r0640_c0010 / 1000000000**	**C0200_r0640_c0010**	**X**
Other	**sum(C0200_r0630_c0010, C0200_r0680_c0010, C0200_r0690_c0010, -C0200_r0755_c0010, -C0200_r0770_c0010) / 1000000000**	**C0200_r0630_c0010 C0200_r0680_c0010 C0200_r0690_c0010 C0200_r0755_c0010 C0200_r0770_c0010**	**X**
Total risk exposure amount	**C0200_r0010_c0010 / 1000000000**	**C0200_r0010_c0010**	**X**
Risk weights of exposures to institutions - Standardised approach (StA)	C0200_r0120_c0010 / C0700a_r0010_c0200_qx19	C0200_r0120_c0010 C0700a_r0010_c0200_qx19	X
Risk weights of exposures to corporates - Standardised approach (StA)	sum(C0200_r0125_c0010, C0200_r0131_c0010) / sum(C0700a_r0010_c0200_qx2036, C0700a_r0010_c0200_qx2037)	C0200_r0125_c0010 C0200_r0131_c0010 C0700a_r0010_c0200_qx2036 C0700a_r0010_c0200_qx2037	X
Risk weights of exposures to retail - Standardised approach (StA)	C0200_r0140_c0010 / C0700a_r0010_c0200_qx26	C0200_r0140_c0010 C0700a_r0010_c0200_qx26	X
Risk weights of exposures secured by mortgages on immovable property and ADC - Standardised approach (StA)	C0200_r0150_c0010 / C0700a_r0010_c0200_qx2038	C0200_r0150_c0010 C0700a_r0010_c0200_qx2038	X
Risk weights of exposures to institutions - Internal ratings based approach (IRB)	C0200_r0270_c0010 / C0801a_r0010_c0110_qx2018	C0200_r0270_c0010 C0801a_r0010_c0110_qx2018	X
Risk weights of exposures to corporates - Internal ratings based approach (IRB)	sum(C0200_r0290_c0010, C0200_r0295_c0010, C0200_r0300_c0010, C0200_r0350_c0010, C0200_r0355_c0010, C0200_r0360_c0010) / sum(C0801a_r0010_c0110_qx2012, C0801a_r0010_c0110_qx2013, C0801a_r0010_c0110_qx2014, C0801a_r0010_c0110_qx2015, C0801a_r0010_c0110_qx2075, C0801a_r0010_c0110_qx2076)	C0200_r0290_c0010 C0200_r0295_c0010 C0200_r0300_c0010 C0200_r0350_c0010 C0200_r0355_c0010 C0200_r0360_c0010 C0801a_r0010_c0110_qx2012 C0801a_r0010_c0110_qx2013 C0801a_r0010_c0110_qx2014 C0801a_r0010_c0110_qx2015 C0801a_r0010_c0110_qx2075 C0801a_r0010_c0110_qx2076	X
Risk weights of exposures to retail - Internal ratings based approach (IRB)	sum(C0200_r0390_c0010, C0200_r0395_c0010, C0200_r0401_c0010) / sum(C0801a_r0010_c0110_qx2009, C0801a_r0010_c0110_qx2055, C0801a_r0010_c0110_qx2081)	C0200_r0390_c0010 C0200_r0395_c0010 C0200_r0401_c0010 C0801a_r0010_c0110_qx2009 C0801a_r0010_c0110_qx2055 C0801a_r0010_c0110_qx2081	X
Risk weights of exposures to retail secured by residential real estate - Internal ratings based approach (IRB)	C0200_r0371_c0010 / C0801a_r0010_c0110_qx2068	C0200_r0371_c0010 C0801a_r0010_c0110_qx2068	X
T03.06 IRB credit risk parameters by residence of the obligor			
PD assigned to the obligor grade or pool - Institutions	sum(C0902_r0020_c0010_XX * C0902_r0020_c0080_XX, -C0902_r0020_c0030_XX) / sum(sum(C0902_r0020_c0010_XX, -C0902_r0020_c0030_XX))	C0902_r0020_c0010_XX C0902_r0020_c0030_XX C0902_r0020_c0080_XX	
PD assigned to the obligor grade or pool - Corporates	sum(C0902_r0030_c0010_XX * C0902_r0030_c0080_XX, -C0902_r0030_c0030_XX) / sum(sum(C0902_r0030_c0010_XX, -C0902_r0030_c0030_XX))	C0902_r0030_c0010_XX C0902_r0030_c0030_XX C0902_r0030_c0080_XX	
of which: SME	sum(C0902_r0050_c0010_XX * C0902_r0050_c0080_XX, -C0902_r0050_c0030_XX) / sum(C0902_r0050_c0010_XX, -C0902_r0050_c0030_XX))	C0902_r0050_c0010_XX C0902_r0050_c0030_XX C0902_r0050_c0080_XX	
PD assigned to the obligor grade or pool - Retail	sum(C0902_r0060_c0010_XX * C0902_r0060_c0080_XX, -C0902_r0060_c0030_XX) / sum(sum(C0902_r0060_c0010_XX, -C0902_r0060_c0030_XX))	C0902_r0060_c0010_XX C0902_r0060_c0030_XX C0902_r0060_c0080_XX	
PD assigned to the obligor grade or pool - Retail - Secured by residential real estate	sum(C0902_r0095_c0010_XX * C0902_r0095_c0080_XX, -C0902_r0095_c0030_XX) / sum(sum(C0902_r0095_c0010_XX, -C0902_r0095_c0030_XX))	C0902_r0095_c0010_XX C0902_r0095_c0030_XX C0902_r0095_c0080_XX	
PD assigned to the obligor grade or pool - Retail - Purchased receivables	sum(C0902_r0105_c0010_XX * C0902_r0105_c0080_XX, -C0902_r0105_c0030_XX) / sum(sum(C0902_r0105_c0010_XX, -C0902_r0105_c0030_XX))	C0902_r0105_c0010_XX C0902_r0105_c0030_XX C0902_r0105_c0080_XX	

Variable	Formula	ITS data points	LSI [1)]
PD assigned to the obligor grade or pool - Qualifying Revolving	sum(C0902_r0100_c0010_XX * C0902_r0100_c0080_XX, - C0902_r0100_c0030_XX) / sum(sum(C0902_r0100_c0010_XX, - C0902_r0100_c0030_XX))	C0902_r0100_c0010_XX C0902_r0100_c0030_XX C0902_r0100_c0080_XX	
PD assigned to the obligor grade or pool - Other Retail	sum(C0902_r0110_c0010_XX * C0902_r0110_c0080_XX, - C0902_r0110_c0030_XX) / sum(sum(C0902_r0110_c0010_XX, - C0902_r0110_c0030_XX))	C0902_r0110_c0010_XX C0902_r0110_c0030_XX C0902_r0110_c0080_XX	
Exposure weighted average LGD - Institutions	C0902_r0020_c0090_XX * sum(C0902_r0020_c0010_XX, - C0902_r0020_c0030_XX) / sum(sum(C0902_r0020_c0010_XX, - C0902_r0020_c0030_XX))	C0902_r0020_c0010_XX C0902_r0020_c0030_XX C0902_r0020_c0090_XX	
Exposure weighted average LGD - Corporates	C0902_r0030_c0090_XX * sum(C0902_r0030_c0010_XX, - C0902_r0030_c0030_XX) / sum(sum(C0902_r0030_c0010_XX, - C0902_r0030_c0030_XX))	C0902_r0030_c0010_XX C0902_r0030_c0030_XX C0902_r0030_c0090_XX	
of which: SME	C0902_r0050_c0090_XX * sum(C0902_r0050_c0010_XX, - C0902_r0050_c0030_XX) / sum(sum(C0902_r0050_c0010_XX, - C0902_r0050_c0030_XX))	C0902_r0050_c0010_XX C0902_r0050_c0030_XX C0902_r0050_c0090_XX	
Exposure weighted average LGD - Retail	C0902_r0060_c0090_XX * sum(C0902_r0060_c0010_XX, - C0902_r0060_c0030_XX) / sum(sum(C0902_r0060_c0010_XX, - C0902_r0060_c0030_XX))	C0902_r0060_c0010_XX C0902_r0060_c0030_XX C0902_r0060_c0090_XX	
Exposure weighted average LGD - Retail - Secured by residential real estate	C0902_r0095_c0090_XX * sum(C0902_r0095_c0010_XX, - C0902_r0095_c0030_XX) / sum(sum(C0902_r0095_c0010_XX, - C0902_r0095_c0030_XX))	C0902_r0095_c0010_XX C0902_r0095_c0030_XX C0902_r0095_c0090_XX	
Exposure weighted average LGD - Retail - Purchased receivables	C0902_r0105_c0090_XX * sum(C0902_r0105_c0010_XX, - C0902_r0105_c0030_XX) / sum(sum(C0902_r0105_c0010_XX, - C0902_r0105_c0030_XX))	C0902_r0105_c0010_XX C0902_r0105_c0030_XX C0902_r0105_c0090_XX	
Exposure weighted average LGD - Qualifying Revolving	C0902_r0100_c0090_XX * sum(C0902_r0100_c0010_XX, - C0902_r0100_c0030_XX) / sum(sum(C0902_r0100_c0010_XX, - C0902_r0100_c0030_XX))	C0902_r0100_c0010_XX C0902_r0100_c0030_XX C0902_r0100_c0090_XX	
Exposure weighted average LGD - Other Retail	C0902_r0110_c0090_XX * sum(C0902_r0110_c0010_XX, - C0902_r0110_c0030_XX) / sum(sum(C0902_r0110_c0010_XX, - C0902_r0110_c0030_XX))	C0902_r0110_c0010_XX C0902_r0110_c0030_XX C0902_r0110_c0090_XX	
Exposure value - Institutions	C0902_r0020_c0105_XX / 1000000000	C0902_r0020_c0105_XX	
Exposure value - Corporates	C0902_r0030_c0105_XX / 1000000000	C0902_r0030_c0105_XX	
of which: SME	C0902_r0050_c0105_XX / 1000000000	C0902_r0050_c0105_XX	
Exposure value - Retail	C0902_r0060_c0105_XX / 1000000000	C0902_r0060_c0105_XX	
Exposure value - Retail - Secured by residential real estate	C0902_r0095_c0105_XX / 1000000000	C0902_r0095_c0105_XX	
Exposure value - Retail - Purchased receivables	C0902_r0105_c0105_XX / 1000000000	C0902_r0105_c0105_XX	
Exposure value - Qualifying Revolving	C0902_r0100_c0105_XX / 1000000000	C0902_r0100_c0105_XX	
Exposure value - Other Retail	C0902_r0110_c0105_XX / 1000000000	C0902_r0110_c0105_XX	
Risk weight - Institutions	C0902_r0020_c0125_XX / C0902_r0020_c0105_XX	C0902_r0020_c0105_XX C0902_r0020_c0125_XX	
Risk weight - Corporates	C0902_r0030_c0125_XX / C0902_r0030_c0105_XX	C0902_r0030_c0105_XX C0902_r0030_c0125_XX	
of which: SME	C0902_r0050_c0125_XX / C0902_r0050_c0105_XX	C0902_r0050_c0105_XX C0902_r0050_c0125_XX	
Risk weight - Retail	C0902_r0060_c0125_XX / C0902_r0060_c0105_XX	C0902_r0060_c0105_XX C0902_r0060_c0125_XX	
Risk weight - Retail - Secured by residential real estate	C0902_r0095_c0125_XX / C0902_r0095_c0105_XX	C0902_r0095_c0105_XX C0902_r0095_c0125_XX	
Risk weight - Retail - Purchased receivables	C0902_r0105_c0125_XX / C0902_r0105_c0105_XX	C0902_r0105_c0105_XX C0902_r0105_c0125_XX	
Risk weight - Qualifying Revolving	C0902_r0100_c0125_XX / C0902_r0100_c0105_XX	C0902_r0100_c0105_XX C0902_r0100_c0125_XX	
Risk weight - Other Retail	C0902_r0110_c0125_XX / C0902_r0110_c0105_XX	C0902_r0110_c0105_XX C0902_r0110_c0125_XX	
4. Asset quality			
T04.01 Performing and non-performing exposures by instrument and counterparty			
Performing exposures: Cash balances at central banks and other demand deposits - Amount	**sum(F1800a_r0005_c0020) / 1000000000**	**F1800a_r0005_c0020**	
Performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio	**-sum(F1800b_r0005_c0140) / sum(F1800a_r0005_c0020)**	**F1800a_r0005_c0020 F1800b_r0005_c0140**	
Performing exposures: Loans and advances - Amount	**sum(F1800a_r0070_c0020, F1800a_r0191_c0020, F1800a_r0221_c0020) / 1000000000**	**F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020**	**X**
Performing exposures: Loans and advances - Coverage ratio	**-sum(F1800b_r0070_c0140, F1800b_r0191_c0140) / sum(F1800a_r0070_c0020, F1800a_r0191_c0020, F1800a_r0221_c0020)**	**F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020 F1800b_r0070_c0140 F1800b_r0191_c0140**	**X**

Variable	Formula	ITS data points	LSI [1)]
Performing exposures: Central banks - Amount	sum(F1800a_r0080_c0020, F1800a_r0192_c0020, F1800a_r0222_c0020) / 1000000000	F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020	X
Performing exposures: Central banks - Coverage ratio	-sum(F1800b_r0080_c0140, F1800b_r0192_c0140) / sum(F1800a_r0080_c0020, F1800a_r0192_c0020, F1800a_r0222_c0020)	F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020 F1800b_r0080_c0140 F1800b_r0192_c0140	X
Performing exposures: General governments - Amount	sum(F1800a_r0090_c0020, F1800a_r0193_c0020, F1800a_r0223_c0020) / 1000000000	F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020	X
Performing exposures: General governments - Coverage ratio	-sum(F1800b_r0090_c0140, F1800b_r0193_c0140) / sum(F1800a_r0090_c0020, F1800a_r0193_c0020, F1800a_r0223_c0020)	F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020 F1800b_r0090_c0140 F1800b_r0193_c0140	X
Performing exposures: Credit institutions - Amount	sum(F1800a_r0100_c0020, F1800a_r0194_c0020, F1800a_r0224_c0020) / 1000000000	F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020	X
Performing exposures: Credit institutions - Coverage ratio	-sum(F1800b_r0100_c0140, F1800b_r0194_c0140) / sum(F1800a_r0100_c0020, F1800a_r0194_c0020, F1800a_r0224_c0020)	F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020 F1800b_r0100_c0140 F1800b_r0194_c0140	X
Performing exposures: Other financial corporations - Amount	sum(F1800a_r0110_c0020, F1800a_r0195_c0020, F1800a_r0225_c0020) / 1000000000	F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020	X
Performing exposures: Other financial corporations - Coverage ratio	-sum(F1800b_r0110_c0140, F1800b_r0195_c0140) / sum(F1800a_r0110_c0020, F1800a_r0195_c0020, F1800a_r0225_c0020)	F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020 F1800b_r0110_c0140 F1800b_r0195_c0140	X
Performing exposures: Non-financial corporations - Amount	sum(F1800a_r0120_c0020, F1800a_r0196_c0020, F1800a_r0226_c0020) / 1000000000	F1800a_r0120_c0020 F1800a_r0196_c0020 F1800a_r0226_c0020	X
Performing exposures: Non-financial corporations - Coverage ratio	-sum(F1800b_r0120_c0140, F1800b_r0196_c0140) / sum(F1800a_r0120_c0020, F1800a_r0196_c0020, F1800a_r0226_c0020)	F1800a_r0120_c0020 F1800a_r0196_c0020 F1800a_r0226_c0020 F1800b_r0120_c0140 F1800b_r0196_c0140	X
Performing exposures: Households - Amount	sum(F1800a_r0150_c0020, F1800a_r0197_c0020, F1800a_r0227_c0020) / 1000000000	F1800a_r0150_c0020 F1800a_r0197_c0020 F1800a_r0227_c0020	X
Performing exposures: Households - Coverage ratio	-sum(F1800b_r0150_c0140, F1800b_r0197_c0140) / sum(F1800a_r0150_c0020, F1800a_r0197_c0020, F1800a_r0227_c0020)	F1800a_r0150_c0020 F1800a_r0197_c0020 F1800a_r0227_c0020 F1800b_r0150_c0140 F1800b_r0197_c0140	X
Performing exposures: Debt securities - Amount	**sum(F1800a_r0010_c0020, F1800a_r0181_c0020, F1800a_r0211_c0020) / 1000000000**	**F1800a_r0010_c0020 F1800a_r0181_c0020 F1800a_r0211_c0020**	**X**
Performing exposures: Debt securities - Coverage ratio	**-sum(F1800b_r0010_c0140, F1800b_r0181_c0140) / sum(F1800a_r0010_c0020, F1800a_r0181_c0020, F1800a_r0211_c0020)**	**F1800a_r0010_c0020 F1800a_r0181_c0020 F1800a_r0211_c0020 F1800b_r0010_c0140 F1800b_r0181_c0140**	**X**
Performing exposures: Other - Amount	**F1800a_r0335_c0020 / 1000000000**	**F1800a_r0335_c0020**	**X**
Performing exposures: Other - Coverage ratio	**-F1800b_r0335_c0140 / F1800a_r0335_c0020**	**F1800a_r0335_c0020 F1800b_r0335_c0140**	**X**
Performing exposures: Off-balance sheet	**F1800e_r0550_c0020 / 1000000000**	**F1800e_r0550_c0020**	**X**
Performing exposures: Off-balance sheet exposures - Coverage ratio	**F1800b_r0550_c0140 / F1800e_r0550_c0020**	**F1800b_r0550_c0140 F1800e_r0550_c0020**	**X**
Performing exposures: Total - Amount	**sum(F1800a_r0180_c0020, F1800a_r0201_c0020, F1800a_r0231_c0020, F1800a_r0335_c0020, F1800e_r0550_c0020) / 1000000000**	**F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800e_r0550_c0020**	**X**
Performing exposures: Total - Coverage ratio	**-sum(F1800b_r0180_c0140, F1800b_r0201_c0140, F1800b_r0335_c0140, -F1800b_r0550_c0140) / sum(F1800a_r0180_c0020, F1800a_r0201_c0020, F1800a_r0231_c0020, F1800a_r0335_c0020, F1800e_r0550_c0020)**	**F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800b_r0180_c0140 F1800b_r0201_c0140 F1800b_r0335_c0140 F1800b_r0550_c0140 F1800e_r0550_c0020**	**X**
Non-performing exposures: Cash balances at central banks and other demand deposits - Amount	**sum(F1800a_r0005_c0060) / 1000000000**	**F1800a_r0005_c0060**	
Non-performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio	**-sum(F1800b_r0005_c0150) / sum(F1800a_r0005_c0060)**	**F1800a_r0005_c0060 F1800b_r0005_c0150**	

Variable	Formula	ITS data points	LSI [1)]
Non-performing exposures: Loans and advances - Amount	**sum(F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / 1000000000**	**F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060**	**X**
Non-performing exposures: Loans and advances - Coverage ratio	**-sum(F1800b_r0070_c0150, F1800b_r0191_c0150, F1800b_r0221_c0150) / sum(F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060)**	**F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 F1800b_r0070_c0150 F1800b_r0191_c0150 F1800b_r0221_c0150**	**X**
Non-performing exposures: Central banks - Amount	sum(F1800a_r0080_c0060, F1800a_r0192_c0060, F1800a_r0222_c0060) / 1000000000	F1800a_r0080_c0060 F1800a_r0192_c0060 F1800a_r0222_c0060	X
Non-performing exposures: Central banks - Coverage ratio	-sum(F1800b_r0080_c0150, F1800b_r0192_c0150, F1800b_r0222_c0150) / sum(F1800a_r0080_c0060, F1800a_r0192_c0060, F1800a_r0222_c0060)	F1800a_r0080_c0060 F1800a_r0192_c0060 F1800a_r0222_c0060 F1800b_r0080_c0150 F1800b_r0192_c0150 F1800b_r0222_c0150	X
Non-performing exposures: General governments - Amount	sum(F1800a_r0090_c0060, F1800a_r0193_c0060, F1800a_r0223_c0060) / 1000000000	F1800a_r0090_c0060 F1800a_r0193_c0060 F1800a_r0223_c0060	X
Non-performing exposures: General governments - Coverage ratio	-sum(F1800b_r0090_c0150, F1800b_r0193_c0150, F1800b_r0223_c0150) / sum(F1800a_r0090_c0060, F1800a_r0193_c0060, F1800a_r0223_c0060)	F1800a_r0090_c0060 F1800a_r0193_c0060 F1800a_r0223_c0060 F1800b_r0090_c0150 F1800b_r0193_c0150 F1800b_r0223_c0150	X
Non-performing exposures: Credit institutions - Amount	sum(F1800a_r0100_c0060, F1800a_r0194_c0060, F1800a_r0224_c0060) / 1000000000	F1800a_r0100_c0060 F1800a_r0194_c0060 F1800a_r0224_c0060	X
Non-performing exposures: Credit institutions - Coverage ratio	-sum(F1800b_r0100_c0150, F1800b_r0194_c0150, F1800b_r0224_c0150) / sum(F1800a_r0100_c0060, F1800a_r0194_c0060, F1800a_r0224_c0060)	F1800a_r0100_c0060 F1800a_r0194_c0060 F1800a_r0224_c0060 F1800b_r0100_c0150 F1800b_r0194_c0150 F1800b_r0224_c0150	X
Non-performing exposures: Other financial corporations - Amount	sum(F1800a_r0110_c0060, F1800a_r0195_c0060, F1800a_r0225_c0060) / 1000000000	F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060	X
Non-performing exposures: Other financial corporations - Coverage ratio	-sum(F1800b_r0110_c0150, F1800b_r0195_c0150, F1800b_r0225_c0150) / sum(F1800a_r0110_c0060, F1800a_r0195_c0060, F1800a_r0225_c0060)	F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060 F1800b_r0110_c0150 F1800b_r0195_c0150 F1800b_r0225_c0150	X
Non-performing exposures: Non-financial corporations - Amount	sum(F1800a_r0120_c0060, F1800a_r0196_c0060, F1800a_r0226_c0060) / 1000000000	F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060	X
Non-performing exposures: Non-financial corporations - Coverage ratio	-sum(F1800b_r0120_c0150, F1800b_r0196_c0150, F1800b_r0226_c0150) / sum(F1800a_r0120_c0060, F1800a_r0196_c0060, F1800a_r0226_c0060)	F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060 F1800b_r0120_c0150 F1800b_r0196_c0150 F1800b_r0226_c0150	X
Non-performing exposures: Households - Amount	sum(F1800a_r0150_c0060, F1800a_r0197_c0060, F1800a_r0227_c0060) / 1000000000	F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060	X
Non-performing exposures: Households - Coverage ratio	-sum(F1800b_r0150_c0150, F1800b_r0197_c0150, F1800b_r0227_c0150) / sum(F1800a_r0150_c0060, F1800a_r0197_c0060, F1800a_r0227_c0060)	F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060 F1800b_r0150_c0150 F1800b_r0197_c0150 F1800b_r0227_c0150	X
Non-performing exposures: Debt securities - Amount	**sum(F1800a_r0010_c0060, F1800a_r0181_c0060, F1800a_r0211_c0060) / 1000000000**	**F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060**	**X**
Non-performing exposures: Debt securities - Coverage ratio	**-sum(F1800b_r0010_c0150, F1800b_r0181_c0150, F1800b_r0211_c0150) / sum(F1800a_r0010_c0060, F1800a_r0181_c0060, F1800a_r0211_c0060)**	**F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060 F1800b_r0010_c0150 F1800b_r0181_c0150 F1800b_r0211_c0150**	**X**
Non-Performing exposures: Other - Amount	**F1800a_r0335_c0060 / 1000000000**	**F1800a_r0335_c0060**	**X**
Non-Performing exposures: Other - Coverage ratio	**-F1800b_r0335_c0150 / F1800a_r0335_c0060**	**F1800a_r0335_c0060 F1800b_r0335_c0150**	**X**
Non-performing exposures: Off-balance sheet exposures - Amount	**F1800e_r0550_c0060 / 1000000000**	**F1800e_r0550_c0060**	**X**
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	**F1800b_r0550_c0150 / F1800e_r0550_c0060**	**F1800b_r0550_c0150 F1800e_r0550_c0060**	**X**
Non-performing exposures: Total - Amount	**sum(F1800a_r0180_c0060, F1800a_r0201_c0060, F1800a_r0231_c0060, F1800a_r0335_c0060, F1800e_r0550_c0060) / 1000000000**	**F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060**	**X**

Variable	Formula	ITS data points	LSI [1)]
Non-performing exposures: Total - Coverage ratio	**-sum(F1800b_r0180_c0150, F1800b_r0201_c0150, F1800b_r0231_c0150, F1800b_r0335_c0150, -F1800b_r0550_c0150) / sum(F1800a_r0180_c0060, F1800a_r0201_c0060, F1800a_r0231_c0060, F1800a_r0335_c0060, F1800e_r0550_c0060)**	**F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060**	**X**
T04.02.1/2/3 Non performing loans and advances			
Loans and advances (including cb)	sum(F1800a_r0005_c0010, F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010) / 1000000000	F1800a_r0005_c0010 F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010	
Loans and advances (including cb) - adapted	sum(F1800a_r0180_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010, -F1800a_r0010_c0010) / 1000000000	F1800a_r0010_c0010 F1800a_r0180_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010	X
Loans and advances (excluding cb)	sum(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010) / 1000000000	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010	X
of which: Other financial corporations	sum(F1800a_r0110_c0010, F1800a_r0195_c0010, F1800a_r0225_c0010) / 1000000000	F1800a_r0110_c0010 F1800a_r0195_c0010 F1800a_r0225_c0010	X
of which: Non-financial corporations	sum(F1800a_r0120_c0010, F1800a_r0196_c0010, F1800a_r0226_c0010) / 1000000000	F1800a_r0120_c0010 F1800a_r0196_c0010 F1800a_r0226_c0010	X
of which: Small and Medium-sized Enterprises [11)]	sum(F1800a_r0130_c0010, F1800a_r0900_c0010, F1800a_r0920_c0010) / 1000000000	F1800a_r0130_c0010 F1800a_r0900_c0010 F1800a_r0920_c0010	X
of which: collateralised by commercial immovable property [11)]	sum(F1800a_r0140_c0010, F1800a_r0903_c0010, F1800a_r0923_c0010) / 1000000000	F1800a_r0140_c0010 F1800a_r0903_c0010 F1800a_r0923_c0010	X
of which: Households	sum(F1800a_r0150_c0010, F1800a_r0197_c0010, F1800a_r0227_c0010) / 1000000000	F1800a_r0150_c0010 F1800a_r0197_c0010 F1800a_r0227_c0010	X
of which: collateralised by residential immovable property [11)]	sum(F1800a_r0160_c0010, F1800a_r0910_c0010, F1800a_r0930_c0010) / 1000000000	F1800a_r0160_c0010 F1800a_r0910_c0010 F1800a_r0930_c0010	X
of which: credit for consumption [11)]	sum(F1800a_r0170_c0010, F1800a_r0913_c0010, F1800a_r0933_c0010) / 1000000000	F1800a_r0170_c0010 F1800a_r0913_c0010 F1800a_r0933_c0010	X
Non-performing loans and advances (including cb)	sum(F1800a_r0005_c0060, F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / 1000000000	F1800a_r0005_c0060 F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060	
Non-performing loans and advances (including cb) - adapted	sum(F1800a_r0180_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060, -F1800a_r0010_c0060) / 1000000000	F1800a_r0010_c0060 F1800a_r0180_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060	X
Non-performing loans and advances (excluding cb)	sum(F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / 1000000000	F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060	X
of which: Other financial corporations	sum(F1800a_r0110_c0060, F1800a_r0195_c0060, F1800a_r0225_c0060) / 1000000000	F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060	X
of which: Non-financial corporations	sum(F1800a_r0120_c0060, F1800a_r0196_c0060, F1800a_r0226_c0060) / 1000000000	F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060	X
of which: Small and Medium-sized Enterprises [11)]	sum(F1800a_r0130_c0060, F1800a_r0900_c0060, F1800a_r0920_c0060) / 1000000000	F1800a_r0130_c0060 F1800a_r0900_c0060 F1800a_r0920_c0060	X
of which: collateralised by commercial immovable property [11)]	sum(F1800a_r0140_c0060, F1800a_r0903_c0060, F1800a_r0923_c0060) / 1000000000	F1800a_r0140_c0060 F1800a_r0903_c0060 F1800a_r0923_c0060	X
of which: Households	sum(F1800a_r0150_c0060, F1800a_r0197_c0060, F1800a_r0227_c0060) / 1000000000	F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060	X
of which: collateralised by residential immovable property [11)]	sum(F1800a_r0160_c0060, F1800a_r0910_c0060, F1800a_r0930_c0060) / 1000000000	F1800a_r0160_c0060 F1800a_r0910_c0060 F1800a_r0930_c0060	X
of which: credit for consumption [11)]	sum(F1800a_r0170_c0060, F1800a_r0913_c0060, F1800a_r0933_c0060) / 1000000000	F1800a_r0170_c0060 F1800a_r0913_c0060 F1800a_r0933_c0060	X
Non-performing loans ratio (including cb)	sum(F1800a_r0005_c0060, F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / sum(F1800a_r0005_c0010, F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010)	F1800a_r0005_c0010 F1800a_r0005_c0060 F1800a_r0070_c0010 F1800a_r0070_c0060 F1800a_r0191_c0010 F1800a_r0191_c0060 F1800a_r0221_c0010 F1800a_r0221_c0060	

11) Portfolios other than at cost or at amortised cost are not reported as per the FINREP Data Point framework.

Variable	Formula	ITS data points	LSI [1)]
Non-performing loans ratio (including cb) - adapted	sum(F1800a_r0180_c0060,F1800a_r0191_c0060, F1800a_r0221_c0060,-F1800a_r0010_c0060) /sum(F1800a_r0180_c0010,F1800a_r0191_c0010, F1800a_r0221_c0010,-F1800a_r0010_c0010)	F1800a_r0010_c0010 F1800a_r0010_c0060 F1800a_r0180_c0010 F1800a_r0180_c0060 F1800a_r0191_c0010 F1800a_r0191_c0060 F1800a_r0221_c0010 F1800a_r0221_c0060	X
Non-performing loans ratio (excluding cb)	sum(F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / sum(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010)	F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010	X
of which: Other financial corporations	sum(F1800a_r0110_c0060, F1800a_r0195_c0060, F1800a_r0225_c0060) / sum(F1800a_r0110_c0010, F1800a_r0195_c0010, F1800a_r0225_c0010)	F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060 F1800a_r0110_c0010 F1800a_r0195_c0010 F1800a_r0225_c0010	X
of which: Non-financial corporations	sum(F1800a_r0120_c0060, F1800a_r0196_c0060, F1800a_r0226_c0060) / sum(F1800a_r0120_c0010, F1800a_r0196_c0010, F1800a_r0226_c0010)	F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060 F1800a_r0120_c0010 F1800a_r0196_c0010 F1800a_r0226_c0010	X
of which: Small and Medium-sized Enterprises [11)]	sum(F1800a_r0130_c0060, F1800a_r0900_c0060, F1800a_r0920_c0060) /sum(F1800a_r0130_c0010, F1800a_r0900_c0010, F1800a_r0920_c0010)	F1800a_r0130_c0060 F1800a_r0900_c0060 F1800a_r0920_c0060 F1800a_r0130_c0010 F1800a_r0900_c0010 F1800a_r0920_c0010	X
of which: collateralised by commercial immovable property [11)]	sum(F1800a_r0140_c0060, F1800a_r0903_c0060, F1800a_r0923_c0060) / sum(F1800a_r0140_c0010, F1800a_r0903_c0010, F1800a_r0923_c0010)	F1800a_r0140_c0060 F1800a_r0903_c0060 F1800a_r0923_c0060 F1800a_r0140_c0010 F1800a_r0903_c0010 F1800a_r0923_c0010	X
of which: Households	sum(F1800a_r0150_c0060, F1800a_r0197_c0060, F1800a_r0227_c0060) / sum(F1800a_r0150_c0010, F1800a_r0197_c0010, F1800a_r0227_c0010)	F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060 F1800a_r0150_c0010 F1800a_r0197_c0010 F1800a_r0227_c0010	X
of which: collateralised by residential immovable property [11)]	sum(F1800a_r0160_c0060, F1800a_r0910_c0060, F1800a_r0930_c0060) / sum(F1800a_r0160_c0010, F1800a_r0910_c0010, F1800a_r0930_c0010)	F1800a_r0160_c0060 F1800a_r0910_c0060 F1800a_r0930_c0060 F1800a_r0160_c0010 F1800a_r0910_c0010 F1800a_r0930_c0010	X
of which: credit for consumption [11)]	sum(F1800a_r0170_c0060, F1800a_r0913_c0060, F1800a_r0933_c0060) / sum(F1800a_r0170_c0010, F1800a_r0913_c0010, F1800a_r0933_c0010)	F1800a_r0170_c0060 F1800a_r0913_c0060 F1800a_r0933_c0060 F1800a_r0170_c0010 F1800a_r0913_c0010 F1800a_r0933_c0010	X
T04.03.1 Forbearance by instrument and counterparty			
Performing forborne exposures: Cash balances at central banks and other demand deposits - Amount	**sum(F1900a_r0005_c0020) / 1000000000**	**F1900a_r0005_c0020**	
Performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio	**-sum(F1900b_r0005_c0130) / sum(F1900a_r0005_c0020)**	**F1900a_r0005_c0020** **F1900b_r0005_c0130**	
Performing forborne exposures: Loans and advances - Amount	**sum(F1900a_r0070_c0020, F1900a_r0191_c0020, F1900a_r0221_c0020) / 1000000000**	**F1900a_r0070_c0020** **F1900a_r0191_c0020** **F1900a_r0221_c0020**	
Performing forborne exposures: Loans and advances - Coverage ratio	**-sum(F1900b_r0070_c0130, F1900b_r0191_c0130) / SUM(F1900a_r0070_c0020, F1900a_r0191_c0020, F1900a_r0221_c0020)**	**F1900a_r0070_c0020** **F1900a_r0191_c0020** **F1900a_r0221_c0020** **F1900b_r0070_c0130** **F1900b_r0191_c0130**	
Performing forborne exposures: Central banks - Amount	sum(F1900a_r0080_c0020, F1900a_r0192_c0020, F1900a_r0222_c0020) / 1000000000	F1900a_r0080_c0020 F1900a_r0192_c0020 F1900a_r0222_c0020	
Performing forborne exposures: Central banks - Coverage ratio	-sum(F1900b_r0080_c0130, F1900b_r0192_c0130) / sum(F1900a_r0080_c0020, F1900a_r0192_c0020, F1900a_r0222_c0020)	F1900a_r0080_c0020 F1900a_r0192_c0020 F1900a_r0222_c0020 F1900b_r0080_c0130 F1900b_r0192_c0130	
Performing forborne exposures: General governments - Amount	sum(F1900a_r0090_c0020, F1900a_r0193_c0020, F1900a_r0223_c0020) / 1000000000	F1900a_r0090_c0020 F1900a_r0193_c0020 F1900a_r0223_c0020	

11) Portfolios other than at cost or at amortised cost are not reported as per the FINREP Data Point framework.

Variable	Formula	ITS data points	LSI [1)]
Performing forborne exposures: General governments - Coverage ratio	-sum(F1900b_r0090_c0130, F1900b_r0193_c0130) / sum(F1900a_r0090_c0020, F1900a_r0193_c0020, F1900a_r0223_c0020)	F1900a_r0090_c0020 F1900a_r0193_c0020 F1900a_r0223_c0020 F1900b_r0090_c0130 F1900b_r0193_c0130	
Performing forborne exposures: Credit institutions - Amount	sum(F1900a_r0100_c0020, F1900a_r0194_c0020, F1900a_r0224_c0020) / 1000000000	F1900a_r0100_c0020 F1900a_r0194_c0020 F1900a_r0224_c0020	
Performing forborne exposures: Credit institutions - Coverage ratio	-sum(F1900b_r0100_c0130, F1900b_r0194_c0130) / sum(F1900a_r0100_c0020, F1900a_r0194_c0020, F1900a_r0224_c0020)	F1900a_r0100_c0020 F1900a_r0194_c0020 F1900a_r0224_c0020 F1900b_r0100_c0130 F1900b_r0194_c0130	
Performing forborne exposures: Other financial corporations - Amount	sum(F1900a_r0110_c0020, F1900a_r0195_c0020, F1900a_r0225_c0020) / 1000000000	F1900a_r0110_c0020 F1900a_r0195_c0020 F1900a_r0225_c0020	
Performing forborne exposures: Other financial corporations - Coverage ratio	-sum(F1900b_r0110_c0130, F1900b_r0195_c0130) / sum(F1900a_r0110_c0020, F1900a_r0195_c0020, F1900a_r0225_c0020)	F1900a_r0110_c0020 F1900a_r0195_c0020 F1900a_r0225_c0020 F1900b_r0110_c0130 F1900b_r0195_c0130	
Performing forborne exposures: Non-financial corporations - Amount	sum(F1900a_r0120_c0020, F1900a_r0196_c0020, F1900a_r0226_c0020) / 1000000000	F1900a_r0120_c0020 F1900a_r0196_c0020 F1900a_r0226_c0020	
Performing forborne exposures: Non-financial corporations - Coverage ratio	-sum(F1900b_r0120_c0130, F1900b_r0196_c0130) / sum(F1900a_r0120_c0020, F1900a_r0196_c0020, F1900a_r0226_c0020)	F1900a_r0120_c0020 F1900a_r0196_c0020 F1900a_r0226_c0020 F1900b_r0120_c0130 F1900b_r0196_c0130	
Performing forborne exposures: Households - Amount	sum(F1900a_r0150_c0020, F1900a_r0197_c0020, F1900a_r0227_c0020) / 1000000000	F1900a_r0150_c0020 F1900a_r0197_c0020 F1900a_r0227_c0020	
Performing forborne exposures: Households - Coverage ratio	-sum(F1900b_r0150_c0130, F1900b_r0197_c0130) / sum(F1900a_r0150_c0020, F1900a_r0197_c0020, F1900a_r0227_c0020)	F1900a_r0150_c0020 F1900a_r0197_c0020 F1900a_r0227_c0020 F1900b_r0150_c0130 F1900b_r0197_c0130	
Performing forborne exposures: Debt securities - Amount	**sum(F1900a_r0010_c0020, F1900a_r0181_c0020, F1900a_r0211_c0020) / 1000000000**	**F1900a_r0010_c0020 F1900a_r0181_c0020 F1900a_r0211_c0020**	
Performing forborne exposures: Debt securities - Coverage Ratio	**-sum(F1900b_r0010_c0130, F1900b_r0181_c0130) / sum(F1900a_r0010_c0020, F1900a_r0181_c0020, F1900a_r0211_c0020)**	**F1900a_r0010_c0020 F1900a_r0181_c0020 F1900a_r0211_c0020 F1900b_r0010_c0130 F1900b_r0181_c0130**	
Performing forborne exposures: Other - Amount	**F1900a_r0335_c0020 / 1000000000**	**F1900a_r0335_c0020**	
Performing forborne exposures: Other - Coverage Ratio	**-F1900b_r0335_c0130 / F1900a_r0335_c0020**	**F1900a_r0335_c0020 F1900b_r0335_c0130**	
Performing forborne exposures: Off-balance sheet	**F1900d_r0340_c0020 / 1000000000**	**F1900d_r0340_c0020**	
Performing forborne exposures: Off-balance sheet exposures - Coverage ratio	**F1900b_r0340_c0130 / F1900d_r0340_c0020**	**F1900b_r0340_c0130 F1900d_r0340_c0020**	
Performing forborne exposures: Total - Amount	**sum(F1900a_r0180_c0020, F1900a_r0201_c0020, F1900a_r0231_c0020, F1900a_r0335_c0020, F1900d_r0340_c0020) / 1000000000**	**F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020**	
Performing forborne exposures: Total - Coverage ratio	**-sum(F1900b_r0180_c0130, F1900b_r0201_c0130, F1900b_r0335_c0130, -F1900b_r0340_c0130) / sum(F1900a_r0180_c0020, F1900a_r0201_c0020, F1900a_r0231_c0020, F1900a_r0335_c0020, F1900d_r0340_c0020)**	**F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020**	
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Amount	**sum(F1900a_r0005_c0060) / 1000000000**	**F1900a_r0005_c0060**	
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio	**-sum(F1900b_r0005_c0140) / sum(F1900a_r0005_c0060)**	**F1900a_r0005_c0060 F1900b_r0005_c0140**	
Non-performing forborne exposures: Loans and advances - Amount	**sum(F1900a_r0070_c0060, F1900a_r0191_c0060, F1900a_r0221_c0060) / 1000000000**	**F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060**	
Non-performing forborne exposures: Loans and advances - Coverage ratio	**-sum(F1900b_r0070_c0140, F1900b_r0191_c0140, F1900b_r0221_c0140) / sum(F1900a_r0070_c0060, F1900a_r0191_c0060, F1900a_r0221_c0060)**	**F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060 F1900b_r0070_c0140 F1900b_r0191_c0140 F1900b_r0221_c0140**	
Non-performing forborne exposures: Central banks - Amount	sum(F1900a_r0080_c0060, F1900a_r0192_c0060, F1900a_r0222_c0060) / 1000000000	F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060	

Variable	Formula	ITS data points	LSI [1)]
Non-performing forborne exposures: Central banks - Coverage ratio	-sum(F1900b_r0080_c0140, F1900b_r0192_c0140, F1900b_r0222_c0140) / sum(F1900a_r0080_c0060, F1900a_r0192_c0060, F1900a_r0222_c0060)	F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060 F1900b_r0080_c0140 F1900b_r0192_c0140 F1900b_r0222_c0140	
Non-performing forborne exposures: General governments - Amount	sum(F1900a_r0090_c0060, F1900a_r0193_c0060, F1900a_r0223_c0060) / 1000000000	F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060	
Non-performing forborne exposures: General governments - Coverage ratio	-sum(F1900b_r0090_c0140, F1900b_r0193_c0140, F1900b_r0223_c0140) / sum(F1900a_r0090_c0060, F1900a_r0193_c0060, F1900a_r0223_c0060)	F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060 F1900b_r0090_c0140 F1900b_r0193_c0140 F1900b_r0223_c0140	
Non-performing forborne exposures: Credit institutions - Amount	sum(F1900a_r0100_c0060, F1900a_r0194_c0060, F1900a_r0224_c0060) / 1000000000	F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060	
Non-performing forborne exposures: Credit institutions - Coverage ratio	-sum(F1900b_r0100_c0140, F1900b_r0194_c0140, F1900b_r0224_c0140) / sum(F1900a_r0100_c0060, F1900a_r0194_c0060, F1900a_r0224_c0060)	F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060 F1900b_r0100_c0140 F1900b_r0194_c0140 F1900b_r0224_c0140	
Non-performing forborne exposures: Other financial corporations - Amount	sum(F1900a_r0110_c0060, F1900a_r0195_c0060, F1900a_r0225_c0060) / 1000000000	F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060	
Non-performing forborne exposures: Other financial corporations - Coverage ratio	-sum(F1900b_r0110_c0140, F1900b_r0195_c0140, F1900b_r0225_c0140) / sum(F1900a_r0110_c0060, F1900a_r0195_c0060, F1900a_r0225_c0060)	F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060 F1900b_r0110_c0140 F1900b_r0195_c0140 F1900b_r0225_c0140	
Non-performing forborne exposures: Non-financial corporations - Amount	sum(F1900a_r0120_c0060, F1900a_r0196_c0060, F1900a_r0226_c0060) / 1000000000	F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060	
Non-performing forborne exposures: Non-financial corporations - Coverage ratio	-sum(F1900b_r0120_c0140, F1900b_r0196_c0140, F1900b_r0226_c0140) / sum(F1900a_r0120_c0060, F1900a_r0196_c0060, F1900a_r0226_c0060)	F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060 F1900b_r0120_c0140 F1900b_r0196_c0140 F1900b_r0226_c0140	
Non-performing forborne exposures: Households - Amount	sum(F1900a_r0150_c0060, F1900a_r0197_c0060, F1900a_r0227_c0060) / 1000000000	F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060	
Non-performing forborne exposures: Households - Coverage ratio	-sum(F1900b_r0150_c0140, F1900b_r0197_c0140, F1900b_r0227_c0140) / sum(F1900a_r0150_c0060, F1900a_r0197_c0060, F1900a_r0227_c0060)	F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060 F1900b_r0150_c0140 F1900b_r0197_c0140 F1900b_r0227_c0140	
Non-Performing forborne exposures: Debt securities - Amount	**sum(F1900a_r0010_c0060, F1900a_r0181_c0060, F1900a_r0211_c0060) / 1000000000**	**F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060**	
Non-Performing forborne exposures: Debt securities - Coverage Ratio	**-sum(F1900b_r0010_c0140, F1900b_r0181_c0140, F1900b_r0211_c0140) / sum(F1900a_r0010_c0060, F1900a_r0181_c0060, F1900a_r0211_c0060)**	**F1900b_r0010_c0140 F1900b_r0181_c0140 F1900b_r0211_c0140 F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060**	
Non-performing forborne exposures: Other -	**F1900a_r0335_c0060 / 1000000000**	**F1900a_r0335_c0060**	
Non-performing forborne exposures: Other - Coverage Ratio	**-F1900b_r0335_c0140 / F1900a_r0335_c0060**	**F1900a_r0335_c0060**	
Non-performing forborne exposures:	**F1900d_r0340_c0060 / 1000000000**	**F1900d_r0340_c0060**	
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	**F1900b_r0340_c0140 / F1900d_r0340_c0060**	**F1900b_r0340_c0140 F1900d_r0340_c0060**	
Non-performing forborne exposures: Total - Amount	**sum(F1900a_r0180_c0060, F1900a_r0201_c0060, F1900a_r0231_c0060, F1900a_r0335_c0060, F1900d_r0340_c0060) / 1000000000**	**F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900d_r0340_c0060**	

Variable	Formula	ITS data points	LSI [1)]
Non-performing forborne exposures: Total - Coverage ratio	**-sum(F1900b_r0180_c0140, F1900b_r0201_c0140, F1900b_r0231_c0140, F1900b_r0335_c0140, -F1900b_r0340_c0140) / sum(F1900a_r0180_c0060, F1900a_r0201_c0060, F1900a_r0231_c0060, F1900a_r0335_c0060, F1900d_r0340_c0060)**	**F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900b_r0180_c0140 F1900b_r0201_c0140 F1900b_r0231_c0140 F1900b_r0335_c0140 F1900b_r0340_c0140 F1900d_r0340_c0060**	
T04.03.2/3 Non-performing exposures and forbearance			
Total exposures: Performing - Amount	sum(F1800a_r0180_c0020, F1800a_r0201_c0020, F1800a_r0231_c0020, F1800a_r0335_c0020, F1800e_r0550_c0020) / 1000000000	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800e_r0550_c0020	
Total exposures: Performing - Coverage ratio	-sum(F1800b_r0180_c0140, F1800b_r0201_c0140, F1800b_r0335_c0140, -F1800b_r0550_c0140) / sum(F1800a_r0180_c0020, F1800a_r0201_c0020, F1800a_r0231_c0020, F1800a_r0335_c0020, F1800e_r0550_c0020)	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800b_r0180_c0140 F1800b_r0201_c0140 F1800b_r0335_c0140 F1800b_r0550_c0140 F1800e_r0550_c0020	
Total exposures: Non-performing - Amount	sum(F1800a_r0180_c0060, F1800a_r0201_c0060, F1800a_r0231_c0060, F1800a_r0335_c0060, F1800e_r0550_c0060) / 1000000000	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060	
Total exposures: Non-performing - Coverage ratio	-sum(F1800b_r0180_c0150, F1800b_r0201_c0150, F1800b_r0231_c0150, F1800b_r0335_c0150, -F1800b_r0550_c0150) / sum(F1800a_r0180_c0060, F1800a_r0201_c0060, F1800a_r0231_c0060, F1800a_r0335_c0060, F1800e_r0550_c0060)	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060	
Forborne exposures: Performing - Amount	sum(F1900a_r0180_c0020, F1900a_r0201_c0020, F1900a_r0231_c0020, F1900a_r0335_c0020, F1900d_r0340_c0020) / 1000000000	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020	
Forborne exposures: Performing - Coverage ratio	-sum(F1900b_r0180_c0130, F1900b_r0201_c0130, F1900b_r0335_c0130, -F1900b_r0340_c0130) / sum(F1900a_r0180_c0020, F1900a_r0201_c0020, F1900a_r0231_c0020, F1900a_r0335_c0020, F1900d_r0340_c0020)	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020	
Forborne exposures: Non-performing - Amount	sum(F1900a_r0180_c0060, F1900a_r0201_c0060, F1900a_r0231_c0060, F1900a_r0335_c0060, F1900d_r0340_c0060) / 1000000000	F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900d_r0340_c0060	
Forborne exposures: Non-performing - Coverage ratio	-sum(F1900b_r0180_c0140, F1900b_r0201_c0140, F1900b_r0231_c0140, F1900b_r0335_c0140, -F1900b_r0340_c0140) / sum(F1900a_r0180_c0060, F1900a_r0201_c0060, F1900a_r0231_c0060, F1900a_r0335_c0060, F1900d_r0340_c0060)	F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900b_r0180_c0140 F1900b_r0201_c0140 F1900b_r0231_c0140 F1900b_r0335_c0140 F1900b_r0340_c0140 F1900d_r0340_c0060	
T04.04.1 Fair value hierarchy			
Level 1- Derivatives	sum(F1400_r0020_c0010, F1400_r0052_c0010, F1400_r0140_c0010) / 1000000000	F1400_r0020_c0010 F1400_r0052_c0010 F1400_r0140_c0010	
Level 2 - Derivatives	sum(F1400_r0020_c0020, F1400_r0052_c0020, F1400_r0140_c0020) / 1000000000	F1400_r0020_c0020 F1400_r0052_c0020 F1400_r0140_c0020	
Level 3 - Derivatives	sum(F1400_r0020_c0030, F1400_r0052_c0030, F1400_r0140_c0030) / 1000000000	F1400_r0020_c0030 F1400_r0052_c0030 F1400_r0140_c0030	

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

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

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

Variable	Formula	ITS data points	LSI [1)]
T04.04.2/3 Fair value hierarchy			
Total assets	F0101_r0380_c0010 / 1000000000	F0101_r0380_c0010	
Level 1 - Amount	sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / 1000000000	F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010	
Level 1 - Ratio	sum(F1400_r0020_c0010, F1400_r0030_c0010, F1400_r0040_c0010, F1400_r0050_c0010, F1400_r0052_c0010, F1400_r0053_c0010, F1400_r0054_c0010, F1400_r0055_c0010, F1400_r0057_c0010, F1400_r0058_c0010, F1400_r0059_c0010, F1400_r0070_c0010, F1400_r0080_c0010, F1400_r0090_c0010, F1400_r0102_c0010, F1400_r0103_c0010, F1400_r0104_c0010, F1400_r0122_c0010, F1400_r0123_c0010, F1400_r0124_c0010, F1400_r0126_c0010, F1400_r0127_c0010, F1400_r0128_c0010, F1400_r0140_c0010) / F0101_r0380_c0010	F0101_r0380_c0010 F1400_r0020_c0010 F1400_r0030_c0010 F1400_r0040_c0010 F1400_r0050_c0010 F1400_r0052_c0010 F1400_r0053_c0010 F1400_r0054_c0010 F1400_r0055_c0010 F1400_r0057_c0010 F1400_r0058_c0010 F1400_r0059_c0010 F1400_r0070_c0010 F1400_r0080_c0010 F1400_r0090_c0010 F1400_r0102_c0010 F1400_r0103_c0010 F1400_r0104_c0010 F1400_r0122_c0010 F1400_r0123_c0010 F1400_r0124_c0010 F1400_r0126_c0010 F1400_r0127_c0010 F1400_r0128_c0010 F1400_r0140_c0010	
Level 2 - Amount	sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / 1000000000	F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020	

Variable	Formula	ITS data points	LSI [1)]
Level 2 - Ratio	sum(F1400_r0020_c0020, F1400_r0030_c0020, F1400_r0040_c0020, F1400_r0050_c0020, F1400_r0052_c0020, F1400_r0053_c0020, F1400_r0054_c0020, F1400_r0055_c0020, F1400_r0057_c0020, F1400_r0058_c0020, F1400_r0059_c0020, F1400_r0070_c0020, F1400_r0080_c0020, F1400_r0090_c0020, F1400_r0102_c0020, F1400_r0103_c0020, F1400_r0104_c0020, F1400_r0122_c0020, F1400_r0123_c0020, F1400_r0124_c0020, F1400_r0126_c0020, F1400_r0127_c0020, F1400_r0128_c0020, F1400_r0140_c0020) / F0101_r0380_c0010	F0101_r0380_c0010 F1400_r0020_c0020 F1400_r0030_c0020 F1400_r0040_c0020 F1400_r0050_c0020 F1400_r0052_c0020 F1400_r0053_c0020 F1400_r0054_c0020 F1400_r0055_c0020 F1400_r0057_c0020 F1400_r0058_c0020 F1400_r0059_c0020 F1400_r0070_c0020 F1400_r0080_c0020 F1400_r0090_c0020 F1400_r0102_c0020 F1400_r0103_c0020 F1400_r0104_c0020 F1400_r0122_c0020 F1400_r0123_c0020 F1400_r0124_c0020 F1400_r0126_c0020 F1400_r0127_c0020 F1400_r0128_c0020 F1400_r0140_c0020	
Level 3 - Amount	sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / 1000000000	F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030	
Level 3 - Ratio	sum(F1400_r0020_c0030, F1400_r0030_c0030, F1400_r0040_c0030, F1400_r0050_c0030, F1400_r0052_c0030, F1400_r0053_c0030, F1400_r0054_c0030, F1400_r0055_c0030, F1400_r0057_c0030, F1400_r0058_c0030, F1400_r0059_c0030, F1400_r0070_c0030, F1400_r0080_c0030, F1400_r0090_c0030, F1400_r0102_c0030, F1400_r0103_c0030, F1400_r0104_c0030, F1400_r0122_c0030, F1400_r0123_c0030, F1400_r0124_c0030, F1400_r0126_c0030, F1400_r0127_c0030, F1400_r0128_c0030, F1400_r0140_c0030) / F0101_r0380_c0010	F0101_r0380_c0010 F1400_r0020_c0030 F1400_r0030_c0030 F1400_r0040_c0030 F1400_r0050_c0030 F1400_r0052_c0030 F1400_r0053_c0030 F1400_r0054_c0030 F1400_r0055_c0030 F1400_r0057_c0030 F1400_r0058_c0030 F1400_r0059_c0030 F1400_r0070_c0030 F1400_r0080_c0030 F1400_r0090_c0030 F1400_r0102_c0030 F1400_r0103_c0030 F1400_r0104_c0030 F1400_r0122_c0030 F1400_r0123_c0030 F1400_r0124_c0030 F1400_r0126_c0030 F1400_r0127_c0030 F1400_r0128_c0030 F1400_r0140_c0030	

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

Variable	Formula	ITS data points	LSI [1)]
Purchased or originated credit-impaired as a share of total loans and advances	sum(F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0900, F1800a_r0191_c0900) / sum(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900)	F1800a_r0070_c0056 F1800a_r0191_c0056 F1800a_r0070_c0057 F1800a_r0191_c0057 F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0109 F1800a_r0191_c0109 F1800a_r0070_c0121 F1800a_r0191_c0121 F1800a_r0070_c0900 F1800a_r0191_c0900	
Purchased or originated credit-impaired coverage ratio	- sum(F1800b_r0070_c0143, F1800b_r0191_c0143, F1800b_r0070_c0952, F1800b_r0191_c0952) / sum(F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0900, F1800a_r0191_c0900)	F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0900 F1800a_r0191_c0900 F1800b_r0070_c0143 F1800b_r0191_c0143 F1800b_r0070_c0952 F1800b_r0191_c0952	
T04.06.1/2/3 Loans and advances with significant increase in credit risk (stage 2) by counterparty			
Stage 2 loans and advances	**sum(F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0109, F1800a_r0191_c0109) / 1000000000**	**F1800a_r0070_c0057** **F1800a_r0191_c0057** **F1800a_r0070_c0109** **F1800a_r0191_c0109**	
Central banks	sum(F1800a_r0080_c0057, F1800a_r0192_c0057, F1800a_r0080_c0109, F1800a_r0192_c0109) / 1000000000	F1800a_r0080_c0057 F1800a_r0192_c0057 F1800a_r0080_c0109 F1800a_r0192_c0109	
General governments	sum(F1800a_r0090_c0057, F1800a_r0193_c0057, F1800a_r0090_c0109, F1800a_r0193_c0109) / 1000000000	F1800a_r0090_c0057 F1800a_r0193_c0057 F1800a_r0090_c0109 F1800a_r0193_c0109	
Credit institutions	sum(F1800a_r0100_c0057, F1800a_r0194_c0057, F1800a_r0100_c0109, F1800a_r0194_c0109) / 1000000000	F1800a_r0100_c0057 F1800a_r0194_c0057 F1800a_r0100_c0109 F1800a_r0194_c0109	
Other financial corporations	sum(F1800a_r0110_c0057, F1800a_r0195_c0057, F1800a_r0110_c0109, F1800a_r0195_c0109) / 1000000000	F1800a_r0110_c0057 F1800a_r0195_c0057 F1800a_r0110_c0109 F1800a_r0195_c0109	
Non-financial corporations	sum(F1800a_r0120_c0057, F1800a_r0196_c0057, F1800a_r0120_c0109, F1800a_r0196_c0109) / 1000000000	F1800a_r0120_c0057 F1800a_r0196_c0057 F1800a_r0120_c0109 F1800a_r0196_c0109	
of which: Small and Medium-sized Enterprises	sum(F1800a_r0130_c0057, F1800a_r0900_c0057, F1800a_r0130_c0109, F1800a_r0900_c0109) / 1000000000	F1800a_r0130_c0057 F1800a_r0900_c0057 F1800a_r0130_c0109 F1800a_r0900_c0109	
of which: collateralised by commercial immovable property	sum(F1800a_r0140_c0057, F1800a_r0903_c0057, F1800a_r0140_c0109, F1800a_r0903_c0109) / 1000000000	F1800a_r0140_c0057 F1800a_r0903_c0057 F1800a_r0140_c0109 F1800a_r0903_c0109	
Households	sum(F1800a_r0150_c0057, F1800a_r0197_c0057, F1800a_r0150_c0109, F1800a_r0197_c0109) / 1000000000	F1800a_r0150_c0057 F1800a_r0197_c0057 F1800a_r0150_c0109 F1800a_r0197_c0109	
of which: collateralised by residential immovable property	sum(F1800a_r0160_c0057, F1800a_r0910_c0057, F1800a_r0160_c0109, F1800a_r0910_c0109) / 1000000000	F1800a_r0160_c0057 F1800a_r0910_c0057 F1800a_r0160_c0109 F1800a_r0910_c0109	
of which: credit for consumption	sum(F1800a_r0170_c0057, F1800a_r0913_c0057, F1800a_r0170_c0109, F1800a_r0913_c0109) / 1000000000	F1800a_r0170_c0057 F1800a_r0913_c0057 F1800a_r0170_c0109 F1800a_r0913_c0109	
Stage 2 as a share of total loans and advances	**sum(F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0109, F1800a_r0191_c0109) / sum(F1800a_r0070_c0056, F1800a_r0191_c0056, F1800a_r0070_c0057, F1800a_r0191_c0057, F1800a_r0070_c0058, F1800a_r0191_c0058, F1800a_r0070_c0109, F1800a_r0191_c0109, F1800a_r0070_c0121, F1800a_r0191_c0121, F1800a_r0070_c0900, F1800a_r0191_c0900)**	**F1800a_r0070_c0056** **F1800a_r0191_c0056** **F1800a_r0070_c0057** **F1800a_r0191_c0057** **F1800a_r0070_c0058** **F1800a_r0191_c0058** **F1800a_r0070_c0109** **F1800a_r0191_c0109** **F1800a_r0070_c0121** **F1800a_r0191_c0121** **F1800a_r0070_c0900** **F1800a_r0191_c0900**	

Variable	Formula	ITS data points	LSI [1)]
Central banks	sum(F1800a_r0080_c0057, F1800a_r0192_c0057, F1800a_r0080_c0109, F1800a_r0192_c0109) / sum(F1800a_r0080_c0057, F1800a_r0192_c0057, F1800a_r0080_c0056, F1800a_r0192_c0056, F1800a_r0080_c0058, F1800a_r0192_c0058, F1800a_r0080_c0109, F1800a_r0192_c0109, F1800a_r0080_c0121, F1800a_r0192_c0121, F1800a_r0080_c0900, F1800a_r0192_c0900)	F1800a_r0080_c0056 F1800a_r0080_c0057 F1800a_r0080_c0058 F1800a_r0080_c0109 F1800a_r0080_c0121 F1800a_r0080_c0900 F1800a_r0192_c0056 F1800a_r0192_c0057 F1800a_r0192_c0058 F1800a_r0192_c0109 F1800a_r0192_c0121 F1800a_r0192_c0900	
General governments	sum(F1800a_r0090_c0057, F1800a_r0193_c0057, F1800a_r0090_c0109, F1800a_r0193_c0109) / sum(F1800a_r0090_c0057, F1800a_r0193_c0057, F1800a_r0090_c0056, F1800a_r0193_c0056, F1800a_r0090_c0058, F1800a_r0193_c0058, F1800a_r0090_c0109, F1800a_r0193_c0109, F1800a_r0090_c0121, F1800a_r0193_c0121, F1800a_r0090_c0900, F1800a_r0193_c0900)	F1800a_r0090_c0056 F1800a_r0090_c0057 F1800a_r0090_c0058 F1800a_r0090_c0109 F1800a_r0090_c0121 F1800a_r0090_c0900 F1800a_r0193_c0056 F1800a_r0193_c0057 F1800a_r0193_c0058 F1800a_r0193_c0109 F1800a_r0193_c0121 F1800a_r0193_c0900	
Credit institutions	sum(F1800a_r0100_c0057, F1800a_r0194_c0057, F1800a_r0100_c0109, F1800a_r0194_c0109) / sum(F1800a_r0100_c0057, F1800a_r0194_c0057, F1800a_r0100_c0056, F1800a_r0194_c0056, F1800a_r0100_c0058, F1800a_r0194_c0058, F1800a_r0100_c0109, F1800a_r0194_c0109, F1800a_r0100_c0121, F1800a_r0194_c0121, F1800a_r0100_c0900, F1800a_r0194_c0900)	F1800a_r0100_c0056 F1800a_r0100_c0057 F1800a_r0100_c0058 F1800a_r0100_c0109 F1800a_r0100_c0121 F1800a_r0100_c0900 F1800a_r0194_c0056 F1800a_r0194_c0057 F1800a_r0194_c0058 F1800a_r0194_c0109 F1800a_r0194_c0121 F1800a_r0194_c0900	
Other financial corporations	sum(F1800a_r0110_c0057, F1800a_r0195_c0057, F1800a_r0110_c0109, F1800a_r0195_c0109) / sum(F1800a_r0110_c0057, F1800a_r0195_c0057, F1800a_r0110_c0056, F1800a_r0195_c0056, F1800a_r0110_c0058, F1800a_r0195_c0058, F1800a_r0110_c0109, F1800a_r0195_c0109, F1800a_r0110_c0121, F1800a_r0195_c0121, F1800a_r0110_c0900, F1800a_r0195_c0900)	F1800a_r0110_c0056 F1800a_r0110_c0057 F1800a_r0110_c0058 F1800a_r0110_c0109 F1800a_r0110_c0121 F1800a_r0110_c0900 F1800a_r0195_c0056 F1800a_r0195_c0057 F1800a_r0195_c0058 F1800a_r0195_c0109 F1800a_r0195_c0121 F1800a_r0195_c0900	
Non-financial corporations	sum(F1800a_r0120_c0057, F1800a_r0196_c0057, F1800a_r0120_c0109, F1800a_r0196_c0109) / sum(F1800a_r0120_c0057, F1800a_r0196_c0057, F1800a_r0120_c0056, F1800a_r0196_c0056, F1800a_r0120_c0058, F1800a_r0196_c0058, F1800a_r0120_c0109, F1800a_r0196_c0109, F1800a_r0120_c0121, F1800a_r0196_c0121, F1800a_r0120_c0900, F1800a_r0196_c0900)	F1800a_r0120_c0056 F1800a_r0120_c0057 F1800a_r0120_c0058 F1800a_r0120_c0109 F1800a_r0120_c0121 F1800a_r0120_c0900 F1800a_r0196_c0056 F1800a_r0196_c0057 F1800a_r0196_c0058 F1800a_r0196_c0109 F1800a_r0196_c0121 F1800a_r0196_c0900	
of which: Small and Medium-sized Enterprises	sum(F1800a_r0130_c0057, F1800a_r0900_c0057, F1800a_r0130_c0109, F1800a_r0900_c0109) / sum(F1800a_r0130_c0057, F1800a_r0900_c0057, F1800a_r0130_c0056, F1800a_r0900_c0056, F1800a_r0130_c0058, F1800a_r0900_c0058, F1800a_r0130_c0109, F1800a_r0900_c0109, F1800a_r0130_c0121, F1800a_r0900_c0121, F1800a_r0130_c0900, F1800a_r0900_c0900)	F1800a_r0130_c0056 F1800a_r0130_c0057 F1800a_r0130_c0058 F1800a_r0130_c0109 F1800a_r0130_c0121 F1800a_r0130_c0900 F1800a_r0900_c0056 F1800a_r0900_c0057 F1800a_r0900_c0058 F1800a_r0900_c0109 F1800a_r0900_c0121 F1800a_r0900_c0900	
of which: collateralised by commercial immovable property	sum(F1800a_r0140_c0057, F1800a_r0903_c0057, F1800a_r0140_c0109, F1800a_r0903_c0109) / sum(F1800a_r0140_c0057, F1800a_r0903_c0057, F1800a_r0140_c0056, F1800a_r0903_c0056, F1800a_r0140_c0058, F1800a_r0903_c0058, F1800a_r0140_c0109, F1800a_r0903_c0109, F1800a_r0140_c0121, F1800a_r0903_c0121, F1800a_r0140_c0900, F1800a_r0903_c0900)	F1800a_r0140_c0056 F1800a_r0140_c0057 F1800a_r0140_c0058 F1800a_r0140_c0109 F1800a_r0140_c0121 F1800a_r0140_c0900 F1800a_r0903_c0056 F1800a_r0903_c0057 F1800a_r0903_c0058 F1800a_r0903_c0109 F1800a_r0903_c0121 F1800a_r0903_c0900	

Variable	Formula	ITS data points	LSI [1)]
Households	sum(F1800a_r0150_c0057, F1800a_r0197_c0057, F1800a_r0150_c0109, F1800a_r0197_c0109) / sum(F1800a_r0150_c0057, F1800a_r0197_c0057, F1800a_r0150_c0056, F1800a_r0197_c0056, F1800a_r0150_c0058, F1800a_r0197_c0058, F1800a_r0150_c0109, F1800a_r0197_c0109, F1800a_r0150_c0121, F1800a_r0197_c0121, F1800a_r0150_c0900, F1800a_r0197_c0900)	F1800a_r0150_c0056 F1800a_r0150_c0057 F1800a_r0150_c0058 F1800a_r0150_c0109 F1800a_r0150_c0121 F1800a_r0150_c0900 F1800a_r0197_c0056 F1800a_r0197_c0057 F1800a_r0197_c0058 F1800a_r0197_c0109 F1800a_r0197_c0121 F1800a_r0197_c0900	
of which: collateralised by residential immovable property	sum(F1800a_r0160_c0057, F1800a_r0910_c0057, F1800a_r0160_c0109, F1800a_r0910_c0109) / sum(F1800a_r0160_c0057, F1800a_r0910_c0057, F1800a_r0160_c0056, F1800a_r0910_c0056, F1800a_r0160_c0058, F1800a_r0910_c0058, F1800a_r0160_c0109, F1800a_r0910_c0109, F1800a_r0160_c0121, F1800a_r0910_c0121, F1800a_r0160_c0900, F1800a_r0910_c0900)	F1800a_r0160_c0056 F1800a_r0160_c0057 F1800a_r0160_c0058 F1800a_r0160_c0109 F1800a_r0160_c0121 F1800a_r0160_c0900 F1800a_r0910_c0056 F1800a_r0910_c0057 F1800a_r0910_c0058 F1800a_r0910_c0109 F1800a_r0910_c0121 F1800a_r0910_c0900	
of which: credit for consumption	sum(F1800a_r0170_c0057, F1800a_r0913_c0057, F1800a_r0170_c0109, F1800a_r0913_c0109) / sum(F1800a_r0170_c0057, F1800a_r0913_c0057, F1800a_r0170_c0056, F1800a_r0913_c0056, F1800a_r0170_c0058, F1800a_r0913_c0058, F1800a_r0170_c0109, F1800a_r0913_c0109, F1800a_r0170_c0121, F1800a_r0913_c0121, F1800a_r0170_c0900, F1800a_r0913_c0900)	F1800a_r0170_c0056 F1800a_r0170_c0057 F1800a_r0170_c0058 F1800a_r0170_c0109 F1800a_r0170_c0121 F1800a_r0170_c0900 F1800a_r0913_c0056 F1800a_r0913_c0057 F1800a_r0913_c0058 F1800a_r0913_c0109 F1800a_r0913_c0121 F1800a_r0913_c0900	
5. Funding			
T05.01.1/2/3 Loan-to-deposit ratio			
Total loans and advances to non-financial corporations and households	sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010, F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / 1000000000	F0401_r0170_c0010 F0401_r0180_c0010 F04021_r0160_c0010 F04021_r0170_c0010 F04022_r0170_c0010 F04022_r0180_c0010 F04031_r0160_c0010 F04031_r0170_c0010 F04041_r0120_c0010 F04041_r0130_c0010 F0406_r0170_c0010 F0406_r0180_c0010 F0407_r0170_c0010 F0407_r0180_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0120_c0050 F0409_r0130_c0050 F0410_r0170_c0010 F0410_r0180_c0010	
Total loans and advances to non-financial corporations and households (excluding held for trading) - adapted	sum(F1800a_0120_0010, F1800a_0150_0010, F1800a_0196_0010, F1800a_0197_0010, F1800a_0226_0010, F1800a_0227_0010, F1800b_0120_0130, F1800b_0150_0130, F1800b_0196_0130, F1800b_0197_0130, F1800b_0226_0130, F1800b_0227_0130) / 1000000000	F1800a_0120_0010 F1800a_0150_0010 F1800a_0196_0010 F1800a_0197_0010 F1800a_0226_0010 F1800a_0227_0010 F1800b_0120_0130 F1800b_0150_0130 F1800b_0196_0130 F1800b_0197_0130 F1800b_0226_0130 F1800b_0227_0130	X
Total deposits from non-financial corporations and households	sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035, F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000	F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035	

Variable	Formula	ITS data points	LSI [1)]
Total deposits from non-financial corporations and households (excluding held for trading) - adapted	sum(F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0035, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0035) / 1000000000	F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0035 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0035	X
Loan-to-deposit ratio	sum(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010, F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035, F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035)	F0401_r0170_c0010 F0401_r0180_c0010 F04021_r0160_c0010 F04021_r0170_c0010 F04022_r0170_c0010 F04022_r0180_c0010 F04031_r0160_c0010 F04031_r0170_c0010 F04041_r0120_c0010 F04041_r0130_c0010 F0406_r0170_c0010 F0406_r0180_c0010 F0407_r0170_c0010 F0407_r0180_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0120_c0050 F0409_r0130_c0050 F0410_r0170_c0010 F0410_r0180_c0010 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035	
Loan-to-deposit ratio (excluding held for trading) - adapted	sum(F1800a_0120_0010, F1800a_0150_0010, F1800a_0196_0010, F1800a_0197_0010, F1800a_0226_0010, F1800a_0227_0010, F1800b_0120_0130, F1800b_0150_0130, F1800b_0196_0130, F1800b_0197_0130, F1800b_0226_0130, F1800b_0227_0130) / sum(F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0035, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0035)	F1800a_0120_0010 F1800a_0150_0010 F1800a_0196_0010 F1800a_0197_0010 F1800a_0226_0010 F1800a_0227_0010 F1800b_0120_0130 F1800b_0150_0130 F1800b_0196_0130 F1800b_0197_0130 F1800b_0226_0130 F1800b_0227_0130 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0035 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0035	X
T05.02.1/2/3 Deposits to total funding ratio			
Deposits from credit institutions & other financial corporations to total funding [12)]	sum(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035, F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035)/ sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035)	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035 F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035	X

12) Some of the referenced datapoints are not reported as per the FINREP Data Point framework but are nevertheless available for the computation as data points with the same identity can be sourced from other areas of the reporting framework.

Variable	Formula	ITS data points	LSI [1)]
Deposits from non-financial corporations to total funding [12)]	sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035)/sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035)	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035	X
Deposits from households to total funding [12)]	sum(F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035)/sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035)	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035	X
T05.03.1/2/3 Net stable funding ratio			
Available stable funding	**C8400d_r0120_c0030 / 1000000000**	**C8400d_r0120_c0030**	**X**
Capital items and instruments	C8400e_r0130_c0030 / 1000000000	C8400e_r0130_c0030	X
Retail deposits	C8400e_r0140_c0030 / 1000000000	C8400e_r0140_c0030	X
of which: maturity < 6 months	sum(C8100a_r0090_c0010 * C8100a_r0090_c0070, C8100a_r0110_c0010 * C8100a_r0110_c0070) / 1000000000	C8100a_r0090_c0010 C8100a_r0090_c0070 C8100a_r0110_c0010 C8100a_r0110_c0070	
of which: maturity >= 6 months to < 1 year	sum(C8100a_r0090_c0020 * C8100a_r0090_c0080, C8100a_r0110_c0020 * C8100a_r0110_c0080) / 1000000000	C8100a_r0090_c0020 C8100a_r0090_c0080 C8100a_r0110_c0020 C8100a_r0110_c0080	
of which: maturity >= 1 year [13)]	sum(C8100a_r0090_c0030 * C8100a_r0090_c0090, C8100a_r0110_c0030 * C8100a_r0110_c0090) / 1000000000	C8100a_r0090_c0030 C8100a_r0090_c0090 C8100a_r0110_c0030 C8100a_r0110_c0090	X
Other non-financial customers (except central banks)	C8400e_r0150_c0030 / 1000000000	C8400e_r0150_c0030	X
of which: maturity < 6 months	sum(C8100a_r0160_c0010 * C8100a_r0160_c0070, C8100a_r0170_c0010 * C8100a_r0170_c0070, C8100a_r0180_c0010 * C8100a_r0180_c0070, C8100a_r0190_c0010 * C8100a_r0190_c0070, C8100a_r0200_c0010 * C8100a_r0200_c0070, C8100a_r0210_c0010 * C8100a_r0210_c0070) / 1000000000	C8100a_r0160_c0010 C8100a_r0160_c0070 C8100a_r0170_c0010 C8100a_r0170_c0070 C8100a_r0180_c0010 C8100a_r0180_c0070 C8100a_r0190_c0010 C8100a_r0190_c0070 C8100a_r0200_c0010 C8100a_r0200_c0070 C8100a_r0210_c0010 C8100a_r0210_c0070	

12) Some of the referenced datapoints are not reported as per the FINREP Data Point framework but are nevertheless available for the computation as data points with the same identity can be sourced from other areas of the reporting framework.
13) Some of the datapoints listed are not explicitly reported in the COREP simplified framework but can nevertheless be retrieved via other data points within the reporting framework.

Variable	Formula	ITS data points	LSI [1)]
of which: maturity >= 6 months to < 1 year	sum(C8100a_r0160_c0020 * C8100a_r0160_c0080, C8100a_r0170_c0020 * C8100a_r0170_c0080, C8100a_r0180_c0020 * C8100a_r0180_c0080, C8100a_r0190_c0020 * C8100a_r0190_c0080, C8100a_r0200_c0020 * C8100a_r0200_c0080, C8100a_r0210_c0020 * C8100a_r0210_c0080) / 1000000000	C8100a_r0160_c0020 C8100a_r0160_c0080 C8100a_r0170_c0020 C8100a_r0170_c0080 C8100a_r0180_c0020 C8100a_r0180_c0080 C8100a_r0190_c0020 C8100a_r0190_c0080 C8100a_r0200_c0020 C8100a_r0200_c0080 C8100a_r0210_c0020 C8100a_r0210_c0080	
of which: maturity >= 1 year	sum(C8100a_r0160_c0030 * C8100a_r0160_c0090, C8100a_r0170_c0030 * C8100a_r0170_c0090, C8100a_r0180_c0030 * C8100a_r0180_c0090, C8100a_r0190_c0030 * C8100a_r0190_c0090, C8100a_r0200_c0030 * C8100a_r0200_c0090, C8100a_r0210_c0030 * C8100a_r0210_c0090) / 1000000000	C8100a_r0160_c0030 C8100a_r0160_c0090 C8100a_r0170_c0030 C8100a_r0170_c0090 C8100a_r0180_c0030 C8100a_r0180_c0090 C8100a_r0190_c0030 C8100a_r0190_c0090 C8100a_r0200_c0030 C8100a_r0200_c0090 C8100a_r0210_c0030 C8100a_r0210_c0090	
Operational deposits	C8400e_r0160_c0030 / 1000000000	C8400e_r0160_c0030	X
Liabilities and committed facilities within a group or an IPS if subject to preferential treatment	C8400e_r0170_c0030 / 1000000000	C8400e_r0170_c0030	X
Financial customers and central banks	C8400e_r0180_c0030 / 1000000000	C8400e_r0180_c0030	X
of which: liabilities provided by the ECB or the central bank of a Member State	C8100a_r0250_c0100 / 1000000000	C8100a_r0250_c0100	X
Liabilities provided where the counterparty cannot be determined	C8400e_r0190_c0030 / 1000000000	C8400e_r0190_c0030	X
Independent liabilities	C8400e_r0200_c0030 / 1000000000	C8400e_r0200_c0030	X
Other liabilities	C8400d_r0210_c0030 / 1000000000	C8400d_r0210_c0030	X
Required stable funding	**C8400c_r0010_c0020 / 1000000000**	**C8400c_r0010_c0020**	**X**
Central bank assets	C8400a_r0020_c0020 / 1000000000	C8400a_r0020_c0020	X
Liquid assets	C8400a_r0030_c0020 / 1000000000	C8400a_r0030_c0020	X
Securities other than liquid assets	C8400a_r0040_c0020 / 1000000000	C8400a_r0040_c0020	X
Loans	C8400a_r0050_c0020 / 1000000000	C8400a_r0050_c0020	X
of which: residential mortgages	sum(C8000a_r0760_c0130, C8000a_r0810_c0130) / 1000000000	C8000a_r0760_c0130 C8000a_r0810_c0130	X
Interdependent assets	C8400a_r0060_c0020 / 1000000000	C8400a_r0060_c0020	X
Assets within a group or an IPS if subject to	C8400a_r0070_c0020 / 1000000000	C8400a_r0070_c0020	X
Derivatives	C8400b_r0080_c0020 / 1000000000	C8400b_r0080_c0020	X
Contributions to CCP default fund	C8400a_r0090_c0020 / 1000000000	C8400a_r0090_c0020	X
Other assets	C8400a_r0100_c0020 / 1000000000	C8400a_r0100_c0020	X
Off-balance sheet items	C8400a_r0110_c0020 / 1000000000	C8400a_r0110_c0020	X
Net stable funding ratio	**C8400d_r0120_c0030 / C8400c_r0010_c0020**	**C8400d_r0120_c0030**	**X**
6. Liquidity			
T06.01.1/2/3 Liquidity coverage ratio			
Numerator: Liquidity Buffer	**C7600a_r0010_c0010 / 1000000000**	**C7600a_r0010_c0010**	**X**
Level 1 assets: unadjusted	sum(C7600a_r0040_c0010, C7600a_r0100_c0010) / 1000000000	C7600a_r0040_c0010 C7600a_r0100_c0010	X
Level 1 asset collaterals and secured cash adjustments for 30 days outflows and inflows	-sum(C7600a_r0050_c0010, -C7600a_r0060_c0010, C7600a_r0070_c0010, -C7600a_r0080_c0010, C7600a_r0110_c0010, -C7600a_r0120_c0010) / 1000000000	C7600a_r0050_c0010 C7600a_r0060_c0010 C7600a_r0070_c0010 C7600a_r0080_c0010 C7600a_r0110_c0010 C7600a_r0120_c0010	X
Level 1 assets: adjusted amount	sum(C7600a_r0091_c0010, C7600a_r0131_c0010) / 1000000000	C7600a_r0091_c0010 C7600a_r0131_c0010	X
Excluding EHQCB	C7600a_r0091_c0010 / 1000000000	C7600a_r0091_c0010	X
EHQCB	C7600a_r0131_c0010 / 1000000000	C7600a_r0131_c0010	X
Level 2 assets: unadjusted	sum(C7600a_r0160_c0010, C7600a_r0220_c0010) / 1000000000	C7600a_r0160_c0010 C7600a_r0220_c0010	X
Level 2 asset collaterals adjustments for 30 days outflows and inflows	-sum(C7600a_r0170_c0010, -C7600a_r0180_c0010, C7600a_r0230_c0010, -C7600a_r0240_c0010) / 1000000000	C7600a_r0170_c0010 C7600a_r0180_c0010 C7600a_r0230_c0010 C7600a_r0240_c0010	X
Level 2 assets: adjusted amount	sum(C7600a_r0191_c0010, C7600a_r0251_c0010) / 1000000000	C7600a_r0191_c0010 C7600a_r0251_c0010	X
Level 2A	C7600a_r0191_c0010 / 1000000000	C7600a_r0191_c0010	X
Level 2B	C7600a_r0251_c0010 / 1000000000	C7600a_r0251_c0010	X
Excess liquidity asset amount	C7600a_r0280_c0010 / 1000000000	C7600a_r0280_c0010	X
Denominator: Net liquidity outflow	**C7600a_r0020_c0010 / 1000000000**	**C7600a_r0020_c0010**	**X**
Total outflows	C7600a_r0300_c0010 / 1000000000	C7600a_r0300_c0010	X
Reduction for inflows	sum(C7600a_r0340_c0010, C7600a_r0350_c0010, C7600a_r0360_c0010) / 1000000000	C7600a_r0340_c0010 C7600a_r0350_c0010 C7600a_r0360_c0010	X
Liquidity coverage ratio	**C7600a_r0010_c0010 / C7600a_r0020_c0010**	**C7600a_r0010_c0010** **C7600a_r0020_c0010**	**X**
T06.02.1/2/3 Liquidity coverage ratio band			
Liquidity coverage ratio	C7600a_r0010_c0010 / C7600a_r0020_c0010	C7600a_r0010_c0010 C7600a_r0020_c0010	

Note: XX refers to the country