

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

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

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

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

Variable	Formula	ITS data points
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
Total assets	F0101_r0380_c0010 / 1000000000	F0101_r0380_c0010
Share of unencumbered assets	F3201_r010_c060 / sum(F3201_r010_c010, F3201_r010_c060)	F3201_r010_c010 F3201_r010_c060
Share of encumbered assets	F3201_r010_c010 / sum(F3201_r010_c010, F3201_r010_c060)	F3201_r010_c010 F3201_r010_c060
T02.04.1/2/3 Composition of liabilities and equity		
Deposits	sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035) / 1000000000	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035
Central banks	sum(F0801a_r0060_c0010, F0801a_r0060_c0020, F0801a_r0060_c0030, F0801a_r0060_c0034, F0801a_r0060_c0035) / 1000000000	F0801a_r0060_c0010 F0801a_r0060_c0020 F0801a_r0060_c0030 F0801a_r0060_c0034 F0801a_r0060_c0035
General governments	sum(F0801a_r0110_c0010, F0801a_r0110_c0020, F0801a_r0110_c0030, F0801a_r0110_c0034, F0801a_r0110_c0035) / 1000000000	F0801a_r0110_c0010 F0801a_r0110_c0020 F0801a_r0110_c0030 F0801a_r0110_c0034 F0801a_r0110_c0035
Credit institutions	sum(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035) / 1000000000	F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035
Other financial corporations	sum(F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035) / 1000000000	F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035
Non-financial corporations	sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035) / 1000000000	F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035
Households	sum(F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035) / 1000000000	F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035
Debt securities issued	sum(F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035) / 1000000000	F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035

Variable	Formula	ITS data points
of which: subordinated	sum(F0802_r0020_c0010, F0802_r0020_c0020, F0802_r0020_c0030) / 1000000000	F0802_r0020_c0010 F0802_r0020_c0020 F0802_r0020_c0030
Derivatives	sum(F0102_r0020_c0010, F0102_r0062_c0010, F0102_r0150_c0010) / 1000000000	F0102_r0020_c0010 F0102_r0062_c0010 F0102_r0150_c0010
of which: trading	sum(F0102_r0020_c0010, F0102_r0062_c0010) / 1000000000	F0102_r0020_c0010 F0102_r0062_c0010
Provisions	F0102_r0170_c0010 / 1000000000	F0102_r0170_c0010
Other liabilities	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
Equity	F0103_r0300_c0010 / 1000000000	F0103_r0300_c0010
Paid-up capital	sum(F0103_r0020_c0010, F0103_r0040_c0010) / 1000000000	F0103_r0020_c0010 F0103_r0040_c0010
Reserves	sum(F0103_r0190_c0010, F0103_r0200_c0010, F0103_r0205_c0010, F0103_r0210_c0010) / 1000000000	F0103_r0190_c0010 F0103_r0200_c0010 F0103_r0205_c0010 F0103_r0210_c0010
Minority interests	F0103_r0270_c0010 / 1000000000	F0103_r0270_c0010
Other comprehensive income	F0103_r0090_c0010 / 1000000000	F0103_r0090_c0010
Other	sum(F0103_r0300_c0010, -F0103_r0020_c0010, -F0103_r0040_c0010, -F0103_r0190_c0010, -F0103_r0200_c0010, -F0103_r0205_c0010, -F0103_r0210_c0010, -F0103_r0270_c0010, -F0103_r0090_c0010) / 1000000000	F0103_r0020_c0010 F0103_r0040_c0010 F0103_r0090_c0010 F0103_r0190_c0010 F0103_r0200_c0010 F0103_r0205_c0010 F0103_r0210_c0010 F0103_r0270_c0010 F0103_r0300_c0010
Total liabilities and equity	F0103_r0310_c0010 / 1000000000	F0103_r0310_c0010
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
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
Total capital - Amount	C0100_r0010_c0010 / 1000000000	C0100_r0010_c0010
Total capital - Ratio	C0100_r0010_c0010 / C0200_r0010_c0010	C0100_r0010_c0010 C0200_r0010_c0010
Tier 1 - Amount	C0100_r0015_c0010 / 1000000000	C0100_r0015_c0010
Tier 1 - Ratio	C0100_r0015_c0010 / C0200_r0010_c0010	C0100_r0015_c0010 C0200_r0010_c0010
CET1 - Amount	C0100_r0020_c0010 / 1000000000	C0100_r0020_c0010
CET1 - Ratio	C0100_r0020_c0010 / C0200_r0010_c0010	C0100_r0020_c0010 C0200_r0010_c0010
T03.02.1/2/3 CET1 ratio band		
CET1 - Ratio	C0100_r0020_c0010 / C0200_r0010_c0010	C0100_r0020_c0010 C0200_r0010_c0010

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

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

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

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

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

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

4. Asset quality

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

Performing exposures: Cash balances at central banks and other demand deposits - Amount	$\text{sum}(F1800a_r0005_c0020) / 1000000000$	F1800a_r0005_c0020
Performing exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-\text{sum}(F1800b_r0005_c0140) / \text{sum}(F1800a_r0005_c0020)$	F1800a_r0005_c0020 F1800b_r0005_c0140
Performing exposures: Loans and advances - Amount	$\text{sum}(F1800a_r0070_c0020, F1800a_r0191_c0020, F1800a_r0221_c0020) / 1000000000$	F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020
Performing exposures: Loans and advances - Coverage ratio	$-\text{sum}(F1800b_r0070_c0140, F1800b_r0191_c0140) / \text{sum}(F1800a_r0070_c0020, F1800a_r0191_c0020, F1800a_r0221_c0020)$	F1800a_r0070_c0020 F1800a_r0191_c0020 F1800a_r0221_c0020 F1800b_r0070_c0140 F1800b_r0191_c0140
Performing exposures: Central banks - Amount	$\text{sum}(F1800a_r0080_c0020, F1800a_r0192_c0020, F1800a_r0222_c0020) / 1000000000$	F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020
Performing exposures: Central banks - Coverage ratio	$-\text{sum}(F1800b_r0080_c0140, F1800b_r0192_c0140) / \text{sum}(F1800a_r0080_c0020, F1800a_r0192_c0020, F1800a_r0222_c0020)$	F1800a_r0080_c0020 F1800a_r0192_c0020 F1800a_r0222_c0020 F1800b_r0080_c0140 F1800b_r0192_c0140
Performing exposures: General governments - Amount	$\text{sum}(F1800a_r0090_c0020, F1800a_r0193_c0020, F1800a_r0223_c0020) / 1000000000$	F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020
Performing exposures: General governments - Coverage ratio	$-\text{sum}(F1800b_r0090_c0140, F1800b_r0193_c0140) / \text{sum}(F1800a_r0090_c0020, F1800a_r0193_c0020, F1800a_r0223_c0020)$	F1800a_r0090_c0020 F1800a_r0193_c0020 F1800a_r0223_c0020 F1800b_r0090_c0140 F1800b_r0193_c0140
Performing exposures: Credit institutions - Amount	$\text{sum}(F1800a_r0100_c0020, F1800a_r0194_c0020, F1800a_r0224_c0020) / 1000000000$	F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020
Performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(F1800b_r0100_c0140, F1800b_r0194_c0140) / \text{sum}(F1800a_r0100_c0020, F1800a_r0194_c0020, F1800a_r0224_c0020)$	F1800a_r0100_c0020 F1800a_r0194_c0020 F1800a_r0224_c0020 F1800b_r0100_c0140 F1800b_r0194_c0140
Performing exposures: Other financial corporations - Amount	$\text{sum}(F1800a_r0110_c0020, F1800a_r0195_c0020, F1800a_r0225_c0020) / 1000000000$	F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020
Performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(F1800b_r0110_c0140, F1800b_r0195_c0140) / \text{sum}(F1800a_r0110_c0020, F1800a_r0195_c0020, F1800a_r0225_c0020)$	F1800a_r0110_c0020 F1800a_r0195_c0020 F1800a_r0225_c0020 F1800b_r0110_c0140 F1800b_r0195_c0140

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

Variable	Formula	ITS data points
Non-performing exposures: Credit institutions - Coverage ratio	$-\text{sum}(\text{F1800b_r0100_c0150}, \text{F1800b_r0194_c0150}, \text{F1800b_r0224_c0150}) / \text{sum}(\text{F1800a_r0100_c0060}, \text{F1800a_r0194_c0060}, \text{F1800a_r0224_c0060})$	F1800a_r0100_c0060 F1800a_r0194_c0060 F1800a_r0224_c0060 F1800b_r0100_c0150 F1800b_r0194_c0150 F1800b_r0224_c0150
Non-performing exposures: Other financial corporations - Amount	$\text{sum}(\text{F1800a_r0110_c0060}, \text{F1800a_r0195_c0060}, \text{F1800a_r0225_c0060}) / 1000000000$	F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060
Non-performing exposures: Other financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b_r0110_c0150}, \text{F1800b_r0195_c0150}, \text{F1800b_r0225_c0150}) / \text{sum}(\text{F1800a_r0110_c0060}, \text{F1800a_r0195_c0060}, \text{F1800a_r0225_c0060})$	F1800a_r0110_c0060 F1800a_r0195_c0060 F1800a_r0225_c0060 F1800b_r0110_c0150 F1800b_r0195_c0150 F1800b_r0225_c0150
Non-performing exposures: Non-financial corporations - Amount	$\text{sum}(\text{F1800a_r0120_c0060}, \text{F1800a_r0196_c0060}, \text{F1800a_r0226_c0060}) / 1000000000$	F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060
Non-performing exposures: Non-financial corporations - Coverage ratio	$-\text{sum}(\text{F1800b_r0120_c0150}, \text{F1800b_r0196_c0150}, \text{F1800b_r0226_c0150}) / \text{sum}(\text{F1800a_r0120_c0060}, \text{F1800a_r0196_c0060}, \text{F1800a_r0226_c0060})$	F1800a_r0120_c0060 F1800a_r0196_c0060 F1800a_r0226_c0060 F1800b_r0120_c0150 F1800b_r0196_c0150 F1800b_r0226_c0150
Non-performing exposures: Households - Amount	$\text{sum}(\text{F1800a_r0150_c0060}, \text{F1800a_r0197_c0060}, \text{F1800a_r0227_c0060}) / 1000000000$	F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060
Non-performing exposures: Households - Coverage ratio	$-\text{sum}(\text{F1800b_r0150_c0150}, \text{F1800b_r0197_c0150}, \text{F1800b_r0227_c0150}) / \text{sum}(\text{F1800a_r0150_c0060}, \text{F1800a_r0197_c0060}, \text{F1800a_r0227_c0060})$	F1800a_r0150_c0060 F1800a_r0197_c0060 F1800a_r0227_c0060 F1800b_r0150_c0150 F1800b_r0197_c0150 F1800b_r0227_c0150
Non-performing exposures: Debt securities - Amount	$\text{sum}(\text{F1800a_r0010_c0060}, \text{F1800a_r0181_c0060}, \text{F1800a_r0211_c0060}) / 1000000000$	F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060
Non-performing exposures: Debt securities - Coverage ratio	$-\text{sum}(\text{F1800b_r0010_c0150}, \text{F1800b_r0181_c0150}, \text{F1800b_r0211_c0150}) / \text{sum}(\text{F1800a_r0010_c0060}, \text{F1800a_r0181_c0060}, \text{F1800a_r0211_c0060})$	F1800a_r0010_c0060 F1800a_r0181_c0060 F1800a_r0211_c0060 F1800b_r0010_c0150 F1800b_r0181_c0150 F1800b_r0211_c0150
Non-Performing exposures: Other - Amount	$\text{F1800a_r0335_c0060} / 1000000000$	F1800a_r0335_c0060
Non-Performing exposures: Other - Coverage ratio	$-\text{F1800b_r0335_c0150} / \text{F1800a_r0335_c0060}$	F1800a_r0335_c0060 F1800b_r0335_c0150
Non-performing exposures: Off-balance sheet exposures - Amount	$\text{F1800e_r0550_c0060} / 1000000000$	F1800e_r0550_c0060
Non-performing exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1800b_r0550_c0150} / \text{F1800e_r0550_c0060}$	F1800b_r0550_c0150 F1800e_r0550_c0060
Non-performing exposures: Total - Amount	$\text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0201_c0060}, \text{F1800a_r0231_c0060}, \text{F1800a_r0335_c0060}, \text{F1800e_r0550_c0060}) / 1000000000$	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060
Non-performing exposures: Total - Coverage ratio	$-\text{sum}(\text{F1800b_r0180_c0150}, \text{F1800b_r0201_c0150}, \text{F1800b_r0231_c0150}, \text{F1800b_r0335_c0150}, \text{F1800b_r0550_c0150}) / \text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0201_c0060}, \text{F1800a_r0231_c0060}, \text{F1800a_r0335_c0060}, \text{F1800e_r0550_c0060})$	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060
T04.02.1/2/3 Non performing loans and advances		
Loans and advances (including cb)	$\text{sum}(\text{F1800a_r0005_c0010}, \text{F1800a_r0070_c0010}, \text{F1800a_r0191_c0010}, \text{F1800a_r0221_c0010}) / 1000000000$	F1800a_r0005_c0010 F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010
Non-performing loans and advances (including cb)	$\text{sum}(\text{F1800a_r0005_c0060}, \text{F1800a_r0070_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060}) / 1000000000$	F1800a_r0005_c0060 F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060
Non-performing loans ratio (including cb)	$\text{sum}(\text{F1800a_r0005_c0060}, \text{F1800a_r0070_c0060}, \text{F1800a_r0191_c0060}, \text{F1800a_r0221_c0060}) / \text{sum}(\text{F1800a_r0005_c0010}, \text{F1800a_r0070_c0010}, \text{F1800a_r0191_c0010}, \text{F1800a_r0221_c0010})$	F1800a_r0005_c0060 F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060 F1800a_r0005_c0010 F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010

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

Variable	Formula	ITS data points
Performing forborne exposures: Other - Coverage Ratio	$-F1900b_r0335_c0130 / F1900a_r0335_c0020$	F1900a_r0335_c0020 F1900b_r0335_c0130
Performing forborne exposures: Off-balance sheet exposures - Amount	$F1900d_r0340_c0020 / 1000000000$	F1900d_r0340_c0020
Performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$F1900b_r0340_c0130 / F1900d_r0340_c0020$	F1900b_r0340_c0130 F1900d_r0340_c0020
Performing forborne exposures: Total - Amount	$sum(F1900a_r0180_c0020, F1900a_r0201_c0020, F1900a_r0231_c0020, F1900a_r0335_c0020, F1900d_r0340_c0020) / 1000000000$	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020
Performing forborne exposures: Total - Coverage ratio	$-sum(F1900b_r0180_c0130, F1900b_r0201_c0130, F1900b_r0335_c0130, -F1900b_r0340_c0130) / sum(F1900a_r0180_c0020, F1900a_r0201_c0020, F1900a_r0231_c0020, F1900a_r0335_c0020, F1900d_r0340_c0020)$	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Amount	$sum(F1900a_r0005_c0060) / 1000000000$	F1900a_r0005_c0060
Non-performing forborne exposures: Cash balances at central banks and other demand deposits - Coverage ratio	$-sum(F1900b_r0005_c0140) / sum(F1900a_r0005_c0060)$	F1900a_r0005_c0060 F1900b_r0005_c0140
Non-performing forborne exposures: Loans and advances - Amount	$sum(F1900a_r0070_c0060, F1900a_r0191_c0060, F1900a_r0221_c0060) / 1000000000$	F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060
Non-performing forborne exposures: Loans and advances - Coverage ratio	$-sum(F1900b_r0070_c0140, F1900b_r0191_c0140, F1900b_r0221_c0140) / sum(F1900a_r0070_c0060, F1900a_r0191_c0060, F1900a_r0221_c0060)$	F1900a_r0070_c0060 F1900a_r0191_c0060 F1900a_r0221_c0060 F1900b_r0070_c0140 F1900b_r0191_c0140 F1900b_r0221_c0140
Non-performing forborne exposures: Central banks - Amount	$sum(F1900a_r0080_c0060, F1900a_r0192_c0060, F1900a_r0222_c0060) / 1000000000$	F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060
Non-performing forborne exposures: Central banks - Coverage ratio	$-sum(F1900b_r0080_c0140, F1900b_r0192_c0140, F1900b_r0222_c0140) / sum(F1900a_r0080_c0060, F1900a_r0192_c0060, F1900a_r0222_c0060)$	F1900a_r0080_c0060 F1900a_r0192_c0060 F1900a_r0222_c0060 F1900b_r0080_c0140 F1900b_r0192_c0140 F1900b_r0222_c0140
Non-performing forborne exposures: General governments - Amount	$sum(F1900a_r0090_c0060, F1900a_r0193_c0060, F1900a_r0223_c0060) / 1000000000$	F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060
Non-performing forborne exposures: General governments - Coverage ratio	$-sum(F1900b_r0090_c0140, F1900b_r0193_c0140, F1900b_r0223_c0140) / sum(F1900a_r0090_c0060, F1900a_r0193_c0060, F1900a_r0223_c0060)$	F1900a_r0090_c0060 F1900a_r0193_c0060 F1900a_r0223_c0060 F1900b_r0090_c0140 F1900b_r0193_c0140 F1900b_r0223_c0140
Non-performing forborne exposures: Credit institutions - Amount	$sum(F1900a_r0100_c0060, F1900a_r0194_c0060, F1900a_r0224_c0060) / 1000000000$	F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060
Non-performing forborne exposures: Credit institutions - Coverage ratio	$-sum(F1900b_r0100_c0140, F1900b_r0194_c0140, F1900b_r0224_c0140) / sum(F1900a_r0100_c0060, F1900a_r0194_c0060, F1900a_r0224_c0060)$	F1900a_r0100_c0060 F1900a_r0194_c0060 F1900a_r0224_c0060 F1900b_r0100_c0140 F1900b_r0194_c0140 F1900b_r0224_c0140
Non-performing forborne exposures: Other financial corporations - Amount	$sum(F1900a_r0110_c0060, F1900a_r0195_c0060, F1900a_r0225_c0060) / 1000000000$	F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060
Non-performing forborne exposures: Other financial corporations - Coverage ratio	$-sum(F1900b_r0110_c0140, F1900b_r0195_c0140, F1900b_r0225_c0140) / sum(F1900a_r0110_c0060, F1900a_r0195_c0060, F1900a_r0225_c0060)$	F1900a_r0110_c0060 F1900a_r0195_c0060 F1900a_r0225_c0060 F1900b_r0110_c0140 F1900b_r0195_c0140 F1900b_r0225_c0140
Non-performing forborne exposures: Non-financial corporations - Amount	$sum(F1900a_r0120_c0060, F1900a_r0196_c0060, F1900a_r0226_c0060) / 1000000000$	F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060
Non-performing forborne exposures: Non-financial corporations - Coverage ratio	$-sum(F1900b_r0120_c0140, F1900b_r0196_c0140, F1900b_r0226_c0140) / sum(F1900a_r0120_c0060, F1900a_r0196_c0060, F1900a_r0226_c0060)$	F1900a_r0120_c0060 F1900a_r0196_c0060 F1900a_r0226_c0060 F1900b_r0120_c0140 F1900b_r0196_c0140 F1900b_r0226_c0140
Non-performing forborne exposures: Households - Amount	$sum(F1900a_r0150_c0060, F1900a_r0197_c0060, F1900a_r0227_c0060) / 1000000000$	F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060

Variable	Formula	ITS data points
Non-performing forborne exposures: Households - Coverage ratio	$-\text{sum}(\text{F1900b_r0150_c0140}, \text{F1900b_r0197_c0140}, \text{F1900b_r0227_c0140}) / \text{sum}(\text{F1900a_r0150_c0060}, \text{F1900a_r0197_c0060}, \text{F1900a_r0227_c0060})$	F1900a_r0150_c0060 F1900a_r0197_c0060 F1900a_r0227_c0060 F1900b_r0150_c0140 F1900b_r0197_c0140 F1900b_r0227_c0140
Non-Performing forborne exposures: Debt securities - Amount	$\text{sum}(\text{F1900a_r0010_c0060}, \text{F1900a_r0181_c0060}, \text{F1900a_r0211_c0060}) / 1000000000$	F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060
Non-Performing forborne exposures: Debt securities - Coverage Ratio	$-\text{sum}(\text{F1900b_r0010_c0140}, \text{F1900b_r0181_c0140}, \text{F1900b_r0211_c0140}) / \text{sum}(\text{F1900a_r0010_c0060}, \text{F1900a_r0181_c0060}, \text{F1900a_r0211_c0060})$	F1900b_r0010_c0140 F1900b_r0181_c0140 F1900b_r0211_c0140 F1900a_r0010_c0060 F1900a_r0181_c0060 F1900a_r0211_c0060
Non-performing forborne exposures: Other - Amount	$\text{F1900a_r0335_c0060} / 1000000000$	F1900a_r0335_c0060
Non-performing forborne exposures: Other - Coverage Ratio	$-\text{F1900b_r0335_c0140} / \text{F1900a_r0335_c0060}$	F1900a_r0335_c0060
Non-performing forborne exposures: Off-balance sheet exposures - Amount	$\text{F1900d_r0340_c0060} / 1000000000$	F1900d_r0340_c0060
Non-performing forborne exposures: Off-balance sheet exposures - Coverage ratio	$\text{F1900b_r0340_c0140} / \text{F1900d_r0340_c0060}$	F1900b_r0340_c0140 F1900d_r0340_c0060
Non-performing forborne exposures: Total - Amount	$\text{sum}(\text{F1900a_r0180_c0060}, \text{F1900a_r0201_c0060}, \text{F1900a_r0231_c0060}, \text{F1900a_r0335_c0060}, \text{F1900d_r0340_c0060}) / 1000000000$	F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900d_r0340_c0060
Non-performing forborne exposures: Total - Coverage ratio	$-\text{sum}(\text{F1900b_r0180_c0140}, \text{F1900b_r0201_c0140}, \text{F1900b_r0231_c0140}, \text{F1900b_r0335_c0140}, \text{F1900b_r0340_c0140}) / \text{sum}(\text{F1900a_r0180_c0060}, \text{F1900a_r0201_c0060}, \text{F1900a_r0231_c0060}, \text{F1900a_r0335_c0060}, \text{F1900d_r0340_c0060})$	F1900a_r0180_c0060 F1900a_r0201_c0060 F1900a_r0231_c0060 F1900a_r0335_c0060 F1900b_r0180_c0140 F1900b_r0201_c0140 F1900b_r0231_c0140 F1900b_r0335_c0140 F1900b_r0340_c0140 F1900d_r0340_c0060
T04.03.2/3 Non-performing exposures and forbearance		
Total exposures: Performing - Amount	$\text{sum}(\text{F1800a_r0180_c0020}, \text{F1800a_r0201_c0020}, \text{F1800a_r0231_c0020}, \text{F1800a_r0335_c0020}, \text{F1800e_r0550_c0020}) / 1000000000$	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800e_r0550_c0020
Total exposures: Performing - Coverage ratio	$-\text{sum}(\text{F1800b_r0180_c0140}, \text{F1800b_r0201_c0140}, \text{F1800b_r0335_c0140}, \text{F1800b_r0550_c0140}) / \text{sum}(\text{F1800a_r0180_c0020}, \text{F1800a_r0201_c0020}, \text{F1800a_r0231_c0020}, \text{F1800a_r0335_c0020}, \text{F1800e_r0550_c0020})$	F1800a_r0180_c0020 F1800a_r0201_c0020 F1800a_r0231_c0020 F1800a_r0335_c0020 F1800b_r0180_c0140 F1800b_r0201_c0140 F1800b_r0335_c0140 F1800b_r0550_c0140 F1800e_r0550_c0020
Total exposures: Non-performing - Amount	$\text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0201_c0060}, \text{F1800a_r0231_c0060}, \text{F1800a_r0335_c0060}, \text{F1800e_r0550_c0060}) / 1000000000$	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800e_r0550_c0060
Total exposures: Non-performing - Coverage ratio	$-\text{sum}(\text{F1800b_r0180_c0150}, \text{F1800b_r0201_c0150}, \text{F1800b_r0231_c0150}, \text{F1800b_r0335_c0150}, \text{F1800b_r0550_c0150}) / \text{sum}(\text{F1800a_r0180_c0060}, \text{F1800a_r0201_c0060}, \text{F1800a_r0231_c0060}, \text{F1800a_r0335_c0060}, \text{F1800e_r0550_c0060})$	F1800a_r0180_c0060 F1800a_r0201_c0060 F1800a_r0231_c0060 F1800a_r0335_c0060 F1800b_r0180_c0150 F1800b_r0201_c0150 F1800b_r0231_c0150 F1800b_r0335_c0150 F1800b_r0550_c0150 F1800e_r0550_c0060
Forborne exposures: Performing - Amount	$\text{sum}(\text{F1900a_r0180_c0020}, \text{F1900a_r0201_c0020}, \text{F1900a_r0231_c0020}, \text{F1900a_r0335_c0020}, \text{F1900d_r0340_c0020}) / 1000000000$	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900d_r0340_c0020
Forborne exposures: Performing - Coverage ratio	$-\text{sum}(\text{F1900b_r0180_c0130}, \text{F1900b_r0201_c0130}, \text{F1900b_r0335_c0130}, \text{F1900b_r0340_c0130}) / \text{sum}(\text{F1900a_r0180_c0020}, \text{F1900a_r0201_c0020}, \text{F1900a_r0231_c0020}, \text{F1900a_r0335_c0020}, \text{F1900d_r0340_c0020})$	F1900a_r0180_c0020 F1900a_r0201_c0020 F1900a_r0231_c0020 F1900a_r0335_c0020 F1900b_r0180_c0130 F1900b_r0201_c0130 F1900b_r0335_c0130 F1900b_r0340_c0130 F1900d_r0340_c0020

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

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

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

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

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

Variable	Formula	ITS data points
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) / 1000000000	F1800a_r0070_c0058 F1800a_r0191_c0058 F1800a_r0070_c0900 F1800a_r0191_c0900

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

5. Funding

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

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

Variable	Formula	ITS data points
Loan-to-deposit ratio	$\frac{\text{sum}(F0401_r0170_c0010, F04021_r0160_c0010, F04022_r0170_c0010, F04031_r0160_c0010, F04041_r0120_c0010, F0406_r0170_c0010, F0407_r0170_c0010, F0408_r0170_c0010, F0408_r0170_c0035, F0409_r0120_c0050, F0410_r0170_c0010, F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / \text{sum}(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035, F0801a_r0310_c0010, F0801a_r0310_c0020, F0801a_r0310_c0030, F0801a_r0310_c0034, F0801a_r0310_c0035)}$	F0401_r0170_c0010 F0401_r0180_c0010 F04021_r0160_c0010 F04021_r0170_c0010 F04022_r0170_c0010 F04022_r0180_c0010 F04031_r0160_c0010 F04031_r0170_c0010 F04041_r0120_c0010 F04041_r0130_c0010 F0406_r0170_c0010 F0406_r0180_c0010 F0407_r0170_c0010 F0407_r0180_c0010 F0408_r0170_c0010 F0408_r0170_c0035 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0120_c0050 F0409_r0130_c0050 F0410_r0170_c0010 F0410_r0180_c0010 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0310_c0010 F0801a_r0310_c0020 F0801a_r0310_c0030 F0801a_r0310_c0034 F0801a_r0310_c0035
T05.02.1/2/3 Deposits to total funding ratio		
Deposits from credit institutions & other financial corporations to total funding	$\frac{\text{sum}(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035, F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035) / \text{sum}(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035)}$	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035 F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035
Deposits from non-financial corporations to total funding	$\frac{\text{sum}(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c0030, F0801a_r0260_c0034, F0801a_r0260_c0035) / \text{sum}(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035, F0801a_r0360_c0010, F0801a_r0360_c0020, F0801a_r0360_c0030, F0801a_r0360_c0034, F0801a_r0360_c0035, F0801a_r0440_c0010, F0801a_r0440_c0020, F0801a_r0440_c0030, F0801a_r0440_c0034, F0801a_r0440_c0035)}$	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035 F0801a_r0260_c0010 F0801a_r0260_c0020 F0801a_r0260_c0030 F0801a_r0260_c0034 F0801a_r0260_c0035 F0801a_r0360_c0010 F0801a_r0360_c0020 F0801a_r0360_c0030 F0801a_r0360_c0034 F0801a_r0360_c0035 F0801a_r0440_c0010 F0801a_r0440_c0020 F0801a_r0440_c0030 F0801a_r0440_c0034 F0801a_r0440_c0035

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

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

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

Variable	Formula	ITS data points
Annex. Covid-19-related measures		
A01.01/2/3 Loans and advances subject to Covid-19-related measures		
Total loans and advances	$\text{sum}(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010) / 1000000000$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010
of which: non-performing	$\text{sum}(F1800a_r0070_c0060, F1800a_r0191_c0060, F1800a_r0221_c0060) / 1000000000$	F1800a_r0070_c0060 F1800a_r0191_c0060 F1800a_r0221_c0060
of which: performing stage 2	$\text{sum}(F1800a_r0070_c0057, F1800a_r0191_c0057) / 1000000000$	F1800a_r0070_c0057 F1800a_r0191_c0057
Loans and advances subject to Covid-19-related measures (non-expired)	$\text{sum}(F9101a_r0010_c0010, F9102_r0010_c0010, F9105a_r0010_c0010) / 1000000000$	F9101a_r0010_c0010 F9102_r0010_c0010 F9105a_r0010_c0010
Loans and advances subject to EBA-compliant moratoria (non-expired)	$F9101a_r0010_c0010 / 1000000000$	F9101a_r0010_c0010
as a share of total loans and advances	$F9101a_r0010_c0010 / \text{sum}(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9101a_r0010_c0010
of which: non-performing	$F9101a_r0010_c0060 / 1000000000$	F9101a_r0010_c0060
of which: performing stage 2	$F9101a_r0010_c0050 / 1000000000$	F9101a_r0010_c0050
Coverage ratio of non-performing loans and advances	$-F9101a_r0010_c0150 / F9101a_r0010_c0060$	F9101a_r0010_c0060 F9101a_r0010_c0150
Other loans and advances subject to Covid-19-related forbearance measures (non-expired)	$F9102_r0010_c0010 / 1000000000$	F9102_r0010_c0010
as a share of total loans and advances	$F9102_r0010_c0010 / \text{sum}(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9102_r0010_c0010
of which: non-performing	$F9102_r0010_c0050 / 1000000000$	F9102_r0010_c0050
of which: performing stage 2	$F9102_r0010_c0040 / 1000000000$	F9102_r0010_c0040
Coverage ratio of non-performing loans and advances	$-F9102_r0010_c0120 / F9102_r0010_c0050$	F9102_r0010_c0050 F9102_r0010_c0120
Newly originated loans and advances subject to public guarantee schemes	$F9105a_r0010_c0010 / 1000000000$	F9105a_r0010_c0010
as a share of total loans and advances	$F9105a_r0010_c0010 / \text{sum}(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9105a_r0010_c0010
of which: non-performing	$F9105a_r0010_c0050 / 1000000000$	F9105a_r0010_c0050
of which: performing stage 2	$F9105a_r0010_c0040 / 1000000000$	F9105a_r0010_c0040
Coverage ratio of non-performing loans and advances	$-F9105a_r0010_c0120 / F9105a_r0010_c0050$	F9105a_r0010_c0050 F9105a_r0010_c0120
Loans and advances with expired Covid-19-related measures *	$\text{sum}(F9103a_r0010_c0010, F9104_r0010_c0010) / 1000000000$	F9103a_r0010_c0010 F9104_r0010_c0010
Loans and advances with expired EBA-compliant moratoria *	$F9103a_r0010_c0010 / 1000000000$	F9103a_r0010_c0010
as a share of total loans and advances *	$F9103a_r0010_c0010 / \text{sum}(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9103a_r0010_c0010
of which: non-performing *	$F9103a_r0010_c0050 / 1000000000$	F9103a_r0010_c0050
of which: performing stage 2 *	$F9103a_r0010_c0040 / 1000000000$	F9103a_r0010_c0040
Coverage ratio of non-performing loans and advances *	$-F9103a_r0010_c0120 / F9103a_r0010_c0050$	F9103a_r0010_c0050 F9103a_r0010_c0120
Other loans and advances with expired Covid-19-related forbearance measures *	$F9104_r0010_c0010 / 1000000000$	F9104_r0010_c0010
as a share of total loans and advances *	$F9104_r0010_c0010 / \text{sum}(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010)$	F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 F9104_r0010_c0010
of which: non-performing *	$F9104_r0010_c0040 / 1000000000$	F9104_r0010_c0040
of which: performing stage 2 *	$F9104_r0010_c0030 / 1000000000$	F9104_r0010_c0030
Coverage ratio of non-performing loans and advances *	$-F9104_r0010_c0090 / F9104_r0010_c0040$	F9104_r0010_c0090 F9104_r0010_c0040

* Variables introduced as of Q4 2021.