

EBA Reporting framework 3.0

Definitions applicable for reported periods Q2 2021 to Q3 2022

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	sum(F0200_r0010_c0010, -F0200_r0090_c0010) / 1000000	F0200_r0010_c0010 F0200_r0090_c0010
Net fee and commission income	sum(F0200_r0200_c0010, -F0200_r0210_c0010) / 1000000	F0200_r0200_c0010 F0200_r0210_c0010
Net gains or losses on financial assets and liabilities held for trading	sum(F0200_r0280_c0010, F0200_r0285_c0010) / 1000000	F0200_r0280_c0010 F0200_r0285_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, F1201	

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_r006

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	

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_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_c	

