

EBA Reporting framework 3.2

Definitions applicable for reported periods Q4 2022 to Q4 2024

Variable	Formula	ITS data points	LSI ¹⁾
1. General statistics			
T01.02 Concentration of total assets			
Total assets	F0101_r0380_c0010	F0101_r0380_c0010	X
2. Balance sheet composition and profitability			
T02.01.1/2/3 Profit and loss figures			
Net interest income ²⁾	sum(F0200_r0010_c0010, - F0200_r0090_c0010) * FYE_coeff / 1000000	F0200_r0010_c0010 F0200_r0090_c0010	X
Net fee and commission income	sum(F0200_r0200_c0010, - F0200_r0210_c0010) * FYE_coeff / 1000000	F0200_r0200_c0010 F0200_r0210_c0010	X
Net trading (and investment) income ^{2) 3)}	sum(F0200_r0280_c0010, F0200_r0285_c0010, F0200_r0287_c0010, F0200_r0290_c0010, F0200_r0295_c0010) * FYE_coeff / 1000000	F0200_r0280_c0010 F0200_r0285_c0010 F0200_r0287_c0010 F0200_r0290_c0010 F0200_r0295_c0010	X
Net gains or losses from hedge accounting ^{2) 4)}	F0200_r0300_c0010 * FYE_coeff / 1000000	F0200_r0300_c0010	X
Exchange differences, net ²⁾	F0200_r0310_c0010 * FYE_coeff / 1000000	F0200_r0310_c0010	X
Net other operating income ²⁾	sum(F0200_r0355_c0010, - F0200_r0010_c0010, F0200_r0090_c0010, -F0200_r0200_c0010, F0200_r0210_c0010, -F0200_r0280_c0010, - F0200_r0285_c0010, -F0200_r0287_c0010, -F0200_r0290_c0010, - F0200_r0295_c0010, -F0200_r0300_c0010, - F0200_r0310_c001		

Variable	Formula	ITS data points	LSI ¹⁾
Other ^{2) 6)}	sum(F0200_r0610_c0010, F0200_r0430_c0010, F0200_r0460_c0010, F0200_r0510_c0010, F0200_r0520_c0010, - F0200_r0355_c0010, F0200_r0360_c0010, F0200_r0385_c0010, F0200_r0390_c0010, F0200_r0633_c0010, F0200_r0650_c0010) * FYE_coeff / 1000000	F0200_r0355_c0010 F0200_r0360_c0010 F0200_r0385_c0010 F0200_r0390_c0010 F0200_r0430_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0610_c0010 F0200_r0633_c0010 F0200_r0650_c0010	
Other - adapted ^{2) 6)}	sum(F0200_r0425_c0010, - F0200_r0455_c0010, F0200_r0580_c0010, F0200_r0590_c0010, F0200_r0600_c0010, F0200_r0633_c0010, F0200_r0650_c0010) * FYE_coeff / 1000000	F0200_r0425_c0010 F0200_r0455_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0633_c0010 F0200_r0650_c0010	X
Profit and loss before tax ²⁾	sum(F0200_r0610_c0010, F0200_r0633_c0010, F0200_r0650_c0010) * FYE_coeff / 1000000	F0200_r0610_c0010 F0200_r0633_c0010 F0200_r0650_c0010	X
Tax expenses or income ²⁾	-sum(F0200_r0620_c0010, F0200_r0634_c0010, F0200_r0660_c0010) * FYE_coeff / 1000000	F0200_r0620_c0010 F0200_r0634_c0010 F0200_r0660_c0010	X
Net profit/loss ²⁾	F0200_r0670_c0010 * FYE_coeff / 1000000	F0200_r0670_c0010	X
Net interest income to operating income	sum(F0200_r0010_c0010, - F0200_r0090_c0010) / F0200_r0355_c0010</		

Variable	Formula	ITS data points	LSI ¹⁾
Cost-to-income ratio (CIR) - adapted ²⁾	sum(F0200_r0355_c0010, F0200_r0425_c0010, -F0200_r0430_c0010, - F0200_r0455_c0010, -F0200_r0460_c0010, - F0200_r0510_c0010, -F0200_r0520_c0010, F0200_r0580_c0010, F0200_r0590_c0010, F0200_r0600_c0010, -F0200_r0610_c0010) / F0200_r0355_c0010	F0200_r0355_c0010 F0200_r0425_c0010 F0200_r0430_c0010 F0200_r0455_c0010 F0200_r0460_c0010 F0200_r0510_c0010 F0200_r0520_c0010 F0200_r0580_c0010 F0200_r0590_c0010 F0200_r0600_c0010 F0200_r0610_c0010	X
Cost of risk (CoR) ^{2) 7)}	-sum(F1201a_r0080_c0020, F1201a_r0080_c0040, F1201a_r0080_c0050, F1201a_r0080_c0070, F1201a_r0080_c0090, F1201a_r0080_c0110, F1201a_r0080_c0120, F1201a_r0080_c0125, F1201a_r0250_c0020, F1201a_r0250_c0040, F1201a_r0250_c0050, F1201a_r0250_c0070, F1201a_r0250_c0090, F1201a_r0250_c0110, F1201a_r0250_c0120, F1201a_r0250_c0125, F1201a_r0430_c0020, F1201a_r0430_c0040, F1201a_r0430_c0050, F1201a_r0430_c0070, F1201a_r0430_c0090, F1201a_r0430_c0110, F1201a_r0430_c0120, F1201a_r0430_c0125, F1201a_r0670_c0040, F1201a_r0670_c0050, F1201a_r0670_c0070, F1201a_r0670_c0090, F1201a_r0670_c0110, F1201a_r0670_c0120, F1201a_r0670_c0125, F1200_r0400_c0020, F1200_r0400_c0030, F1200_r0400_c0060, F1200_r0400_c0080, F1200_r0400_c0090, F1200_r0400_c0100, F1200_r0490_c0020, F1200_r0490_c0030, F1200_r0490_c0060, F1200_r0520_c0020, F1200_r0520_c0030, F1200_r0520_c0060) *		

Variable	Formula	ITS data points	LSI ¹⁾
T02.03.1/2/3 Composition of assets			
Cash, cash balances at central banks, other demand deposits	$F0101_r0010_c0010 / 1000000000$	F0101_r0010_c0010	X
Loans and advances ⁸⁾	$\text{sum}(F0101_r0090_c0010, \\ F0101_r0095_c0010, F0101_r0099_c0010, \\ F0101_r0130_c0010, F0101_r0144_c0010, \\ F0101_r0174_c0010, F0101_r0178_c0010, \\ F0101_r0183_c0010, F0101_r0233_c0010, \\ F0101_r0237_c0010) / 1000000000$	F0101_r0090_c0010 F0101_r0095_c0010 F0101_r0099_c0010 F0101_r0130_c0010 F0101_r0144_c0010 F0101_r0174_c0010 F0101_r0178_c0010 F0101_r0183_c0010 F0101_r0233_c0010 F0101_r0237_c0010	X
Central banks	$\text{sum}(F0401_r0130_c0010, \\ F04021_r0120_c0010, F04022_r0130_c0010, \\ F04031_r0120_c0010, F04041_r0080_c0010, \\ F0406_r0130_c0010, F0407_r0130_c0010, \\ F0408_r0130_c0010, F0408_r0130_c0035, \\ F0409_r0080_c0050, F0410_r0130_c0010) / \\ 1000000000$	F0401_r0130_c0010 F04021_r0120_c0010 F04022_r0130_c0010 F04031_r0120_c0010 F04041_r0080_c0010 F0406_r0130_c0010 F0407_r0130_c0010 F0408_r0130_c0010 F0408_r0130_c0035 F0409_r0080_c0050 F0410_r0130_c0010	
General governments	$\text{sum}(F0401_r0140_c0010, \\ F04021_r0130_c0010, F04022_r0140_c0010, \\ F04031_r0130_c0010, F04041_r0090_c0010, \\ F0406_r0140_c0010, F0407_r0140_c0010, \\ F0408_r0140_c$		

Variable	Formula	ITS data points	LSI ¹⁾
Households	sum(F0401_r0180_c0010, F04021_r0170_c0010, F04022_r0180_c0010, F04031_r0170_c0010, F04041_r0130_c0010, F0406_r0180_c0010, F0407_r0180_c0010, F0408_r0180_c0010, F0408_r0180_c0035, F0409_r0130_c0050, F0410_r0180_c0010) / 1000000000	F0401_r0180_c0010 F04021_r0170_c0010 F04022_r0180_c0010 F04031_r0170_c0010 F04041_r0130_c0010 F0406_r0180_c0010 F0407_r0180_c0010 F0408_r0180_c0010 F0408_r0180_c0035 F0409_r0130_c0050 F0410_r0180_c0010	
Debt securities ⁸⁾	sum(F0101_r0080_c0010, F0101_r0094_c0010, F0101_r0098_c0010, F0101_r0120_c0010, F0101_r0143_c0010, F0101_r0173_c0010, F0101_r0177_c0010, F0101_r0182_c0010, F0101_r0232_c0010, F0101_r0236_c0010) / 1000000000	F0101_r0080_c0010 F0101_r0094_c0010 F0101_r0098_c0010 F0101_r0120_c0010 F0101_r0143_c0010 F0101_r0173_c0010 F0101_r0177_c0010 F0101_r0182_c0010 F0101_r0232_c0010 F0101_r0236_c0010	X
Central banks	sum(F04041_r0020_c0010, F04021_r0060_c0010, F04022_r0070_c0010, F04031_r0060_c0010, F0401_r0070_c0010, F0406_r0070_c0010, F0407_r0070_c0010, F0408_r0070_c0010, F0408_r0070_c0035, F0409_r0020_c0050, F0410_r0070_c0010) / 1000000000	F04041_r0020_c0010 F04021_r0060_c0010 F04022_r0070_c0010 F04031_r0060_c0010 F0401_r0070_c0010 F0406_r0070_c0010 F0407_r0070_c0010 F0408_r0070_c0010 F0408_r0070_c0035 F0409_r0020_c0050 F0410_r	

Variable	Formula	ITS data points	LSI ¹⁾
Non-financial corporations	sum(F0401_r0110_c0010, F04021_r0100_c0010, F04022_r0110_c0010, F04031_r0100_c0010, F04041_r0060_c0010, F0406_r0110_c0010, F0407_r0110_c0010, F0408_r0110_c0010, F0408_r0110_c0035, F0409_r0060_c0050, F0410_r0110_c0010) / 1000000000	F0401_r0110_c0010 F04021_r0100_c0010 F04022_r0110_c0010 F04031_r0100_c0010 F04041_r0060_c0010 F0406_r0110_c0010 F0407_r0110_c0010 F0408_r0110_c0010 F0408_r0110_c0035 F0409_r0060_c0050 F0410_r0110_c0010	
of which: at amortised cost	sum(F04041_r0060_c0010, F0409_r0060_c0050) / 1000000000	F04041_r0060_c0010 F0409_r0060_c0050	
Equity instruments ⁹⁾	sum(F0101_r0070_c0010, F0101_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	X
Derivatives	sum(F0101_r0060_c0010, F0101_r0092_c0010, F0101_r0240_c0010) / 1000000000	F0101_r0060_c0010 F0101_r0092_c0010 F0101_r0240_c0010	X
Trading	sum(F0101_r0060_c0010, F0101_r0092_c0010) / 1000000000	F0101_r0060_c0010 F0101_r0092_c0010	X
Derivatives – hedge accounting	F0101_r0240_c0010 / 1000000000	F0101_r0240_c00	

Variable	Formula	ITS data points	LSI ¹⁾
T02.04.1/2/3 Composition of liabilities and equity			
Deposits ¹⁰⁾	sum(F0801a_r0050_c0010, F0801a_r0050_c0020, F0801a_r0050_c0030, F0801a_r0050_c0034, F0801a_r0050_c0035) / 1000000000	F0801a_r0050_c0010 F0801a_r0050_c0020 F0801a_r0050_c0030 F0801a_r0050_c0034 F0801a_r0050_c0035	X
Central banks	sum(F0801a_r0060_c0010, F0801a_r0060_c0020, F0801a_r0060_c0030, F0801a_r0060_c0034, F0801a_r0060_c0035) / 1000000000	F0801a_r0060_c0010 F0801a_r0060_c0020 F0801a_r0060_c0030 F0801a_r0060_c0034 F0801a_r0060_c0035	X
General governments	sum(F0801a_r0110_c0010, F0801a_r0110_c0020, F0801a_r0110_c0030, F0801a_r0110_c0034, F0801a_r0110_c0035) / 1000000000	F0801a_r0110_c0010 F0801a_r0110_c0020 F0801a_r0110_c0030 F0801a_r0110_c0034 F0801a_r0110_c0035	X
Credit institutions	sum(F0801a_r0160_c0010, F0801a_r0160_c0020, F0801a_r0160_c0030, F0801a_r0160_c0034, F0801a_r0160_c0035) / 1000000000	F0801a_r0160_c0010 F0801a_r0160_c0020 F0801a_r0160_c0030 F0801a_r0160_c0034 F0801a_r0160_c0035	X
Other financial corporations	sum(F0801a_r0210_c0010, F0801a_r0210_c0020, F0801a_r0210_c0030, F0801a_r0210_c0034, F0801a_r0210_c0035) / 1000000000	F0801a_r0210_c0010 F0801a_r0210_c0020 F0801a_r0210_c0030 F0801a_r0210_c0034 F0801a_r0210_c0035	X
Non-financial corporations	sum(F0801a_r0260_c0010, F0801a_r0260_c0020, F0801a_r0260_c00		

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

Variable	Formula	ITS data points	LSI ¹⁾
T03.03.1/2/3 Leverage ratio			
Exposure values	sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0150_c0010, C4700_r0160_c0010, C4700_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	

Variable	Formula	ITS data points	LSI ¹⁾
Other on-balance sheet items	sum(C4700_r0190_c0010, C4700_r0191_c0010, C4700_r0235_c0010, C4700_r0240_c0010, C4700_r0250_c0010, C4700_r0251_c0010, C4700_r0252_c0010, C4700_r0253_c0010, C4700_r0254_c0010, C4700_r0256_c0010, C4700_r0257_c0010) / 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	X
Derivatives	sum(C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0200_c0010, C4700_r0210_c0010, C4700_r0220_c0010) / 1000000000	C4700_r0061_c0010 C4700_r0065_c0010 C4700_r0071_c0010 C4700_r0081_c0010 C4700_r0091_c0010 C4700_r0092_c0010 C4700_r0093_c0010 C4700_r0101_c0010 C4700_r0102_c0010 C4700_r0103_c0010 C4700_r0104_c0010 C4700_r0110_c0010 C4700_r0120_c0010 C4700_r0130_c0010 C4700_r0140_c0010 C4700_r0200_c0010 C4700_r0210_c0010 C4700_r0220_c0010	X
Securities financing transactions	sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0230_c0010) / 1000000000	C4700_r001	

Variable	Formula	ITS data points	LSI ¹⁾
Exposure values	sum(C4700_r0010_c0010, C4700_r0020_c0010, C4700_r0030_c0010, C4700_r0040_c0010, C4700_r0050_c0010, C4700_r0061_c0010, C4700_r0065_c0010, C4700_r0071_c0010, C4700_r0081_c0010, C4700_r0091_c0010, C4700_r0092_c0010, C4700_r0093_c0010, C4700_r0101_c0010, C4700_r0102_c0010, C4700_r0103_c0010, C4700_r0104_c0010, C4700_r0110_c0010, C4700_r0120_c0010, C4700_r0130_c0010, C4700_r0140_c0010, C4700_r0150_c0010, C4700_r0160_c0010, C4700_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_c0	

