Annex 2: EU/SSM and MSs country sheets
20 variables with 2 types of COVID-19 related changes, 4 composite indicators (bank asset-weighted)

1. EU/SSM level – adjusted scale
2. EU/SSM level – uniform scale
3. Belgium
4. Germany
5. Estonia
6. Ireland
7. Greece
8. Spain
9. France
10. Italy
11. Cyprus
12. Latvia
13. Lithuania
14. Luxembourg
15. Malta
16. The Netherlands
17. Austria
18. Portugal
19. Slovenia
20. Finland
EU/SSM: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
EU/SSM: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
Belgium: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
Bulgaria: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank's financial statements and Pillar 3 reports, authors' calculations and estimates.
Germany: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
Estonia: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank's financial statements and Pillar 3 reports, authors' calculations and estimates.
Ireland: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
Greece: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
Spain: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
France: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank's financial statements and Pillar 3 reports, authors' calculations and estimates.
Italy: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
Cyprus: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank's financial statements and Pillar 3 reports, authors' calculations and estimates.
Latvia: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank's financial statements and Pillar 3 reports, authors' calculations and estimates.
Lithuania: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
Luxembourg: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
Malta: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank's financial statements and Pillar 3 reports, authors’ calculations and estimates.
The Netherlands: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank's financial statements and Pillar 3 reports, authors' calculations and estimates.
Austria: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
Portugal: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank's financial statements and Pillar 3 reports, authors' calculations and estimates.
Slovenia: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.
Finland: 4 composite indicators (asset-weighted Δ% for individual banks)

Sources: Orbis Bank Focus, The Banker database, EBA transparency and stress test exercises, bank’s financial statements and Pillar 3 reports, authors’ calculations and estimates.