

Covid-19 measures reporting
Definitions applicable for reported periods Q2 2020 to Q4 2022

| Variable | Formula | ITS data points |
|---|--|--|
| Annex. Covid-19-related measures¹⁾ | | |
| A01.01/2/3 Loans and advances subject to Covid-19-related measures | | |
| Total loans and advances | sum(F1800a_r0070_c0010, F1800a_r0191_c0010, F1800a_r0221_c0010) / 1000000000 | F1800a_r0070_c0010 F1800a_r0191_c0010 F1800a_r0221_c0010 |
| of which: non-performing | 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 | 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) | 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 / 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 / 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/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 measures²⁾ | sum(F9103a_r0010_c0010, F9104_r0010_c0010) / 1000000000 | F9103a_r0010_c0010 F9104_r0010_c0010 |
| Loans and advances with expired EBA-compliant moratoria²⁾ | F9103a_r0010_c0010 / 1000000000 | F9103a_r0010_c0010 |
| as a share of total loans and advances ²⁾ | F9103a_r0010_c0010 / 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 ²⁾ | F9103a_r0010_c0050 / 1000000000 | F9103a_r0010_c0050 |
| of which: performing stage 2 ²⁾ | F9103a_r0010_c0040 / 1000000000 | F9103a_r0010_c0040 |
| Coverage ratio of non-performing loans and advances ²⁾ | -F9103a_r0010_c0120 / F9103a_r0010_c0050 | F9103a_r0010_c0050 F9103a_r0010_c0120 |
| Other loans and advances with expired Covid-19-related forbearance measures²⁾ | F9104_r0010_c0010 / 1000000000 | F9104_r0010_c0010 |
| as a share of total loans and advances ²⁾ | F9104_r0010_c0010 / 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 ²⁾ | F9104_r0010_c0040 / 1000000000 | F9104_r0010_c0040 |
| of which: performing stage 2 ²⁾ | F9104_r0010_c0030 / 1000000000 | F9104_r0010_c0030 |
| Coverage ratio of non-performing loans and advances ²⁾ | -F9104_r0010_c0090 / F9104_r0010_c0040 | F9104_r0010_c0090 F9104_r0010_c0040 |

1) Due to the one-off nature of this reporting, the annex has been published exclusively in PDF format, and the corresponding time series are not available in the EDP. The statistics can be accessed in the PDF reports for the reporting periods from Q2 2020 to Q4 2022.

2) Variables introduced as of Q4 2021.