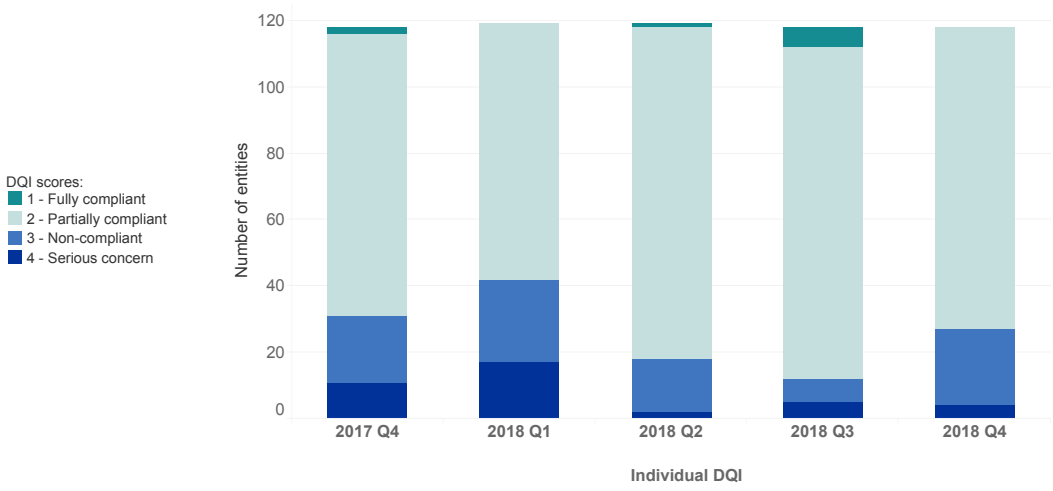
Aggregated Data Quality Tables, fourth quarter 2018

ECB - DG Statistics
Banking Supervision Data Division

At a glance

		2017 Q4	2018 Q1	2018 Q2	2018 Q3	2018 Q4
Information on submissions and punctuality	Number of reporting institutions	118	119	119	118	118
	Number of expected reports	808	809	809	802	920
	% of missing and delayed reports	3.22 %	6.06 %	0.99 %	1.87 %	0.33 %
Completeness	% of missing templates	2.35 %	4.25 %	1.07 %	1.50 %	0.71 %
	% of missing data points	10.76 %	10.39 %	7.07 %	7.67 %	6.70 %
Accuracy	% of failing validation rules	0.01 %	0.41 %	0.21 %	0.07 %	0.11 %
	% of reporting institutions submitting reports with at least one failing validation rule	30.75 %	75.27 %	55.88 %	33.17 %	58.90 %
Supervisory reporting events			• Reporting framework v2.7 • IFRS9			• Reporting framework v2.8

Individual Data Quality Indicator (DQI) distribution



The analysis included in the aggregated Data Quality Tables is carried out, for each reference period, as of one working day after the respective date for submission of reports to the ECB ("remittance date"). The remittance dates are defined under Article 3 of Decision (EU) 2017/1493 of the European Central Bank of 3 August 2017 (ECB/2017/23). The metrics for the plausibility dimension are computed, for all reference periods, twenty-five working days after the ECB remittance date for the most recent reference period.

Details on the data quality framework and the data quality indicators are included in the *Explanatory note on aggregated data quality tables*, available under the section "More detailed information on published supervisory data – Methodology and classification" of the webpage.

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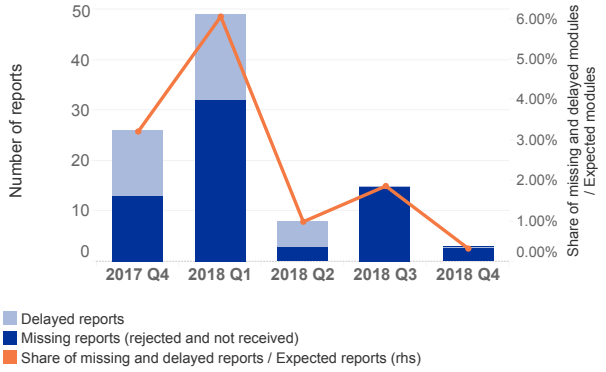
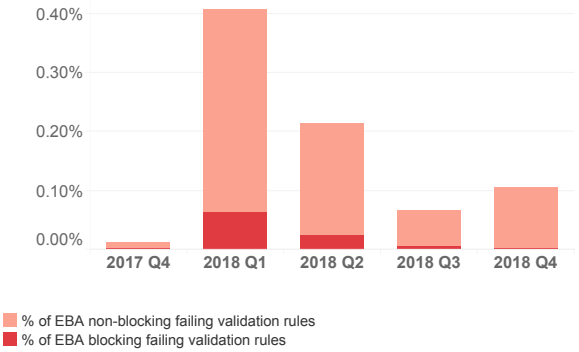
Punctuality

Number of missing and delayed reports



Accuracy

Percentage of failing validation rules



	2017 Q4	2018 Q1	2018 Q2	2018 Q3	2018 Q4
Supervisory reporting events		• Reporting framework v2.7 • IFRS9			• Reporting framework v2.8

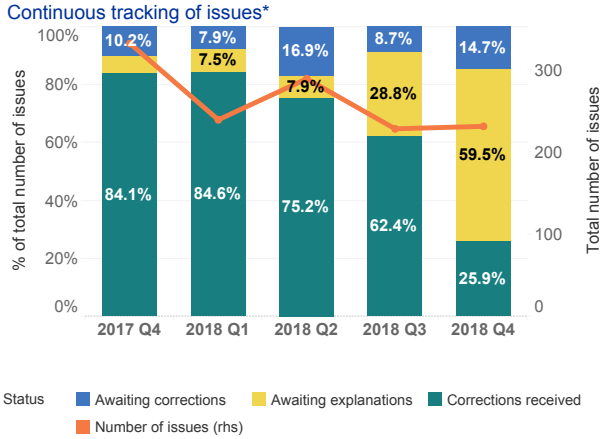
Completeness

Percentage of submitted templates, by report

Report	2017 Q4	2018 Q1	2018 Q2	2018 Q3	2018 Q4
AE	96.5%	97.6%	99.3%	98.3%	99.5%
ALM	100.0%	99.1%	100.0%	100.0%	100.0%
COREP	96.7%	95.5%	98.3%	97.8%	
COREP LR					99.1%
COREP OF					99.2%
FINREP	97.2%	94.2%	98.8%	98.6%	99.2%
LCR	100.0%	99.1%	100.0%	100.0%	100.0%
LE	99.1%	97.0%	99.9%	98.3%	99.5%
NSFR	99.1%	97.1%	99.1%	97.4%	99.1%
Total	**97.7%**	**95.7%**	**98.9%**	**98.5%**	**99.3%**

Plausibility

Continuous tracking of issues*



*Confirmed reporting errors or excessive variations in the value of submitted data points that are pending investigation by reporting institutions. This chart does not include those issues (excessive variations) that have been explained by institutions.

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