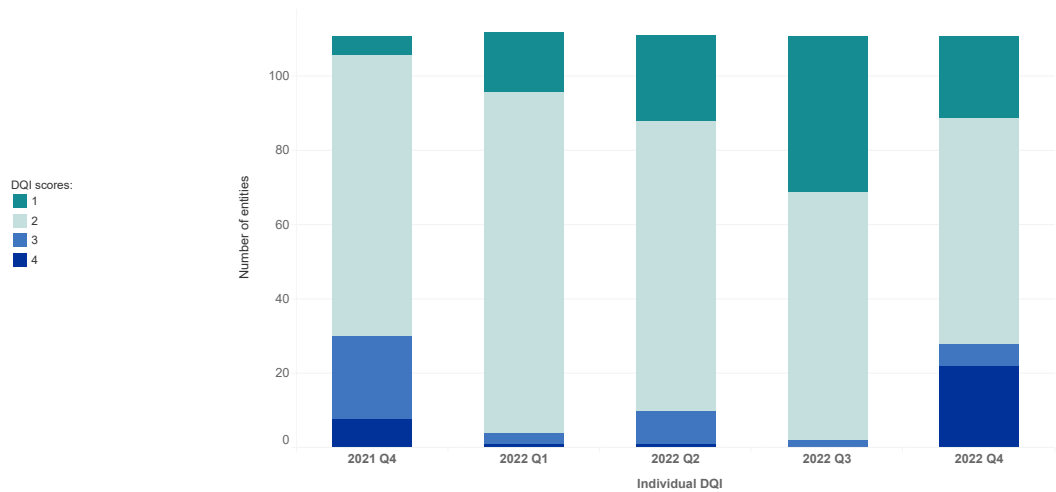


At a glance

| | | 2021 Q4 | 2022 Q1 | 2022 Q2 | 2022 Q3 | 2022 Q4 |
|--|--|---------|---------|---------|---------|---|
| Information on submissions and punctuality | Number of reporting institutions | 111 | 112 | 111 | 111 | 111 |
| | Number of expected reports | 885 | 893 | 885 | 885 | 885 |
| | % of missing and delayed reports | 0.23 % | 0.22 % | 0.11 % | 0.00 % | 5.08 % |
| Completeness | % of missing templates | 0.36 % | 0.41 % | 0.14 % | 0.14 % | 3.04 % |
| | % of missing data points | 1.97 % | 1.61 % | 1.25 % | 0.36 % | 0.29 % |
| Accuracy | % of failing validation rules | 0.15 % | 0.04 % | 0.08 % | 0.04 % | 0.08 % |
| | % of reporting institutions submitting reports with at least one failing validation rule | 85.59 % | 58.04 % | 73.87 % | 55.86 % | 70.27 % |
| Supervisory reporting events | | | | | | <ul style="list-style-type: none"> • Reporting framework v3.2 phase 1 • Metrics computed at the ITS remittance date |

Individual Data Quality Indicator (DQI) distribution



The analysis included in the aggregated Data Quality Tables is carried out, for each reference period up to Q3 2022, as of one working day after the respective date for submission of reports to the ECB ("ECB remittance date"). From Q4 2022 onwards, the analysis included in the aggregated Data Quality Tables is carried out as of one working day after the respective date for submission of reports to the National Competent Authorities (NCAs) pursuant to Article 3 of the Implementing Technical Standards on Supervisory Reporting – Regulation (EU) 2021/451 ("ITS remittance date"). 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.

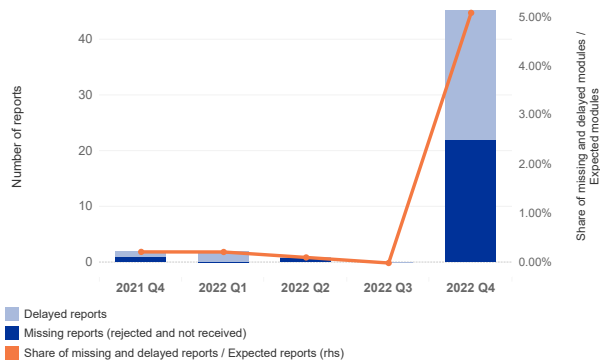
Details on the data quality framework and the data quality indicators are included in the *Explanatory note on aggregated data quality tables*, available under the section "More detailed information on published supervisory data – Methodology and classification" of the webpage.

As of Q2 2021, the analysis included in the Aggregated Data Quality Tables (including the distribution of the DQI) takes into consideration failing EBA validation rules not included in the taxonomy (so called Non-XBRL validation rules) and ECB validation rules. The ECB validation rules are published as a set of extra data quality checks in addition to those already included in the European Banking Authority's supervisory reporting frameworks (COREP and FINREP). The ECB applies these checks in conjunction with other controls as part of the quality assessment of supervisory reporting data.

Link to Additional supervisory data quality checks: <https://www.bankingsupervision.europa.eu/banking/approach/dataqualitychecks/html/index.en.html>

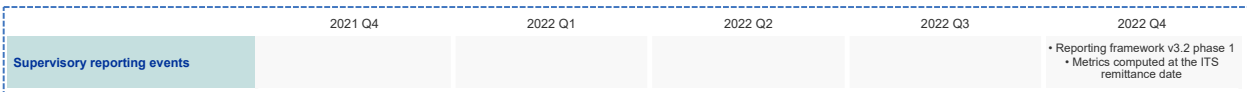
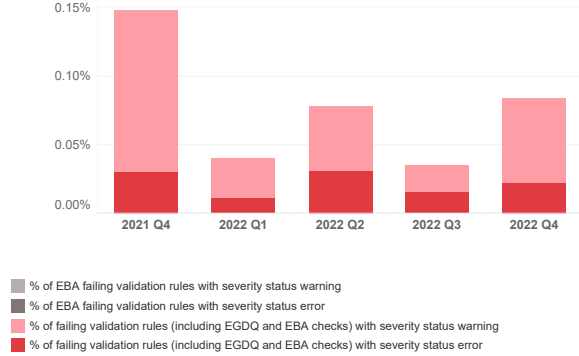
Punctuality

Number of missing and delayed reports



Accuracy

Percentage of failing validation rules



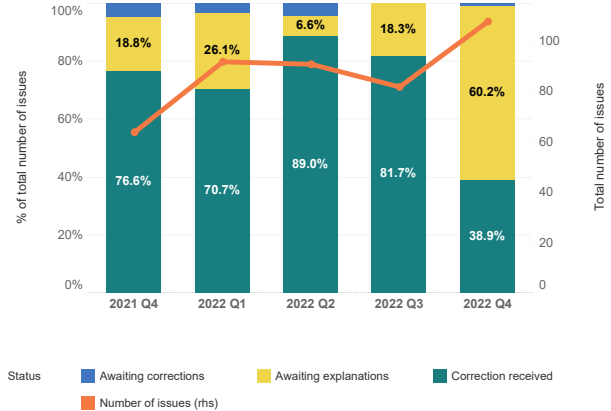
Completeness

Percentage of submitted templates, by report

| | 2021 Q4 | 2022 Q1 | 2022 Q2 | 2022 Q3 | 2022 Q4 |
|--------------|---------------|---------------|---------------|---------------|---------------|
| AE | 99.15% | 99.86% | 99.16% | 100.00% | 94.41% |
| ALM | 100.00% | 100.00% | 100.00% | 100.00% | 100.00% |
| COREP LR | 100.00% | 100.00% | 100.00% | 100.00% | 97.92% |
| COREP OF | 99.16% | 98.56% | 99.74% | 99.84% | 95.18% |
| FINREP | 99.85% | 99.97% | 99.97% | 99.79% | 97.76% |
| LCR | 100.00% | 100.00% | 100.00% | 99.87% | 99.87% |
| LE | 100.00% | 100.00% | 100.00% | 100.00% | 98.92% |
| NSFR | 100.00% | 100.00% | 100.00% | 100.00% | 94.55% |
| Total | 99.64% | 99.59% | 99.86% | 99.86% | 96.96% |

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.

The analysis included in the aggregated Data Quality Tables is carried out, for each reference period up to Q3 2022, as of one working day after the respective date for submission of reports to the ECB ("ECB remittance date"). From Q4 2022 onwards, the analysis included in the aggregated Data Quality Tables is carried out as of one working day after the respective date for submission of reports to the National Competent Authorities (NCAs) pursuant to Article 3 of the Implementing Technical Standards on Supervisory Reporting – Regulation (EU) 2021/451 ("ITS remittance date"). 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.

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