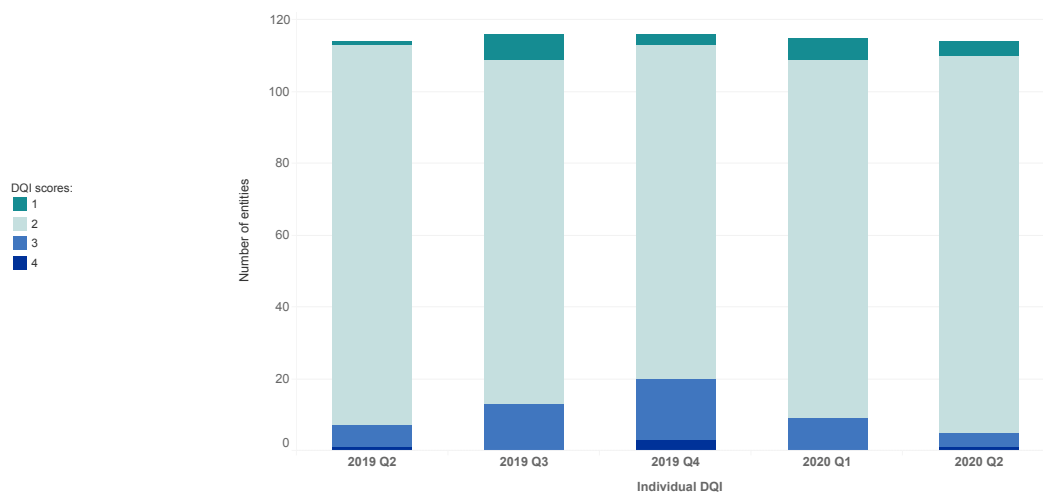


At a glance

| | | 2019 Q2 | 2019 Q3 | 2019 Q4 | 2020 Q1 | 2020 Q2 |
|--|---|---------|---------|---|---|---------|
| Information on submissions and punctuality | Number of reporting institutions | 114 | 116 | 116 | 115 | 114 |
| | Number of expected reports | 912 | 928 | 928 | 919 | 912 |
| | % of missing and delayed reports | 0.55 % | 0.11 % | 1.29 % | 3.70 % | 2.85 % |
| Completeness | % of missing templates | 0.45 % | 0.10 % | 0.34 % | 0.26 % | 0.96 % |
| | % of missing data points | 5.83 % | 4.98 % | 5.57 % | 3.29 % | 3.65 % |
| Accuracy | % of failing validation rules | 0.07 % | 0.03 % | 0.04 % | 0.05 % | 0.16 % |
| | % of reporting institutions submitting reports with at least one failing validation rule* | 48.25 % | 28.45 % | 46.55 % | 52.17 % | 71.05 % |
| Supervisory reporting events | | | | <ul style="list-style-type: none"> Reporting framework v2.9 phase 1 Remittance calendar postponed | <ul style="list-style-type: none"> Reporting framework v2.9 phase 2 Changes in severity of EBA validation rules | |

Individual Data Quality Indicator (DQI) distribution



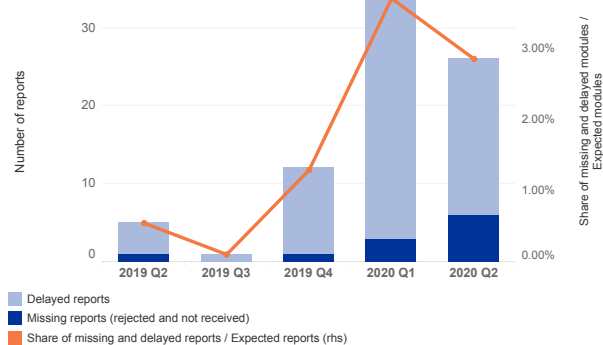
The analysis included in the aggregated Data Quality Tables is carried out, for each reference period, as of one working day after the respective date for submission of reports to the ECB ("remittance date"). The remittance dates are defined under Article 3 of Decision (EU) 2017/1493 of the European Central Bank of 3 August 2017 (ECB/2017/Z3). 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.

* In Q3 2019 the calculation of the metric has been refined to better reflect reporting requirements with respect to optional modules that can be reported by institutions within the reporting frameworks. The change has been applied retrospectively to the time series.

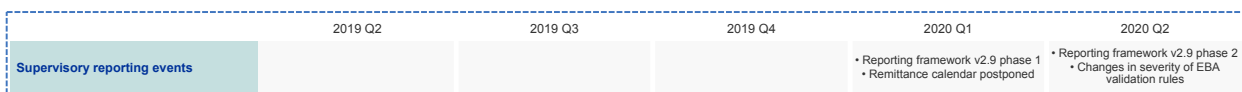
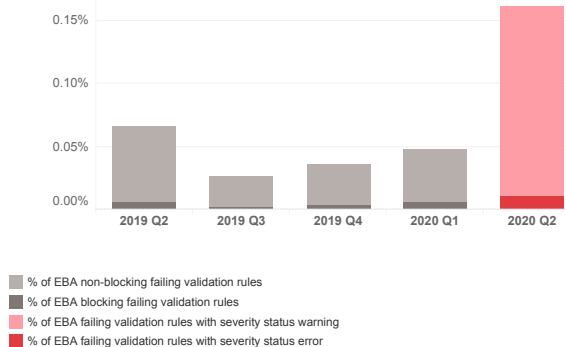
Punctuality

Number of missing and delayed reports



Accuracy

Percentage of failing validation rules



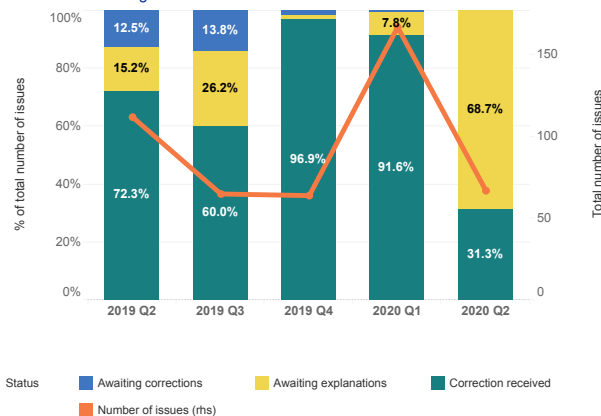
Completeness

Percentage of submitted templates, by report

| | 2019 Q2 | 2019 Q3 | 2019 Q4 | 2020 Q1 | 2020 Q2 |
|--------------|--------------|--------------|--------------|--------------|--------------|
| AE | 99.8% | 99.8% | 99.9% | 100.0% | 99.2% |
| ALM | 100.0% | 100.0% | 100.0% | 97.4% | 100.0% |
| COREP LR | 100.0% | 100.0% | 100.0% | 100.0% | 99.1% |
| COREP OF | 98.9% | 99.9% | 99.0% | 99.9% | 99.1% |
| FINREP | 99.6% | 99.8% | 99.7% | 99.9% | 98.6% |
| LCR | 100.0% | 100.0% | 100.0% | 100.0% | 100.0% |
| LE | 100.0% | 100.0% | 100.0% | 100.0% | 99.5% |
| NSFR | 100.0% | 100.0% | 100.0% | 100.0% | 99.1% |
| Total | 99.5% | 99.9% | 99.7% | 99.7% | 99.0% |

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, 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.

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