



EUROPEAN CENTRAL BANK

BANKING SUPERVISION

# ECB Simplified SEP Communication

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## Planned Data Collections



Supervisory Reporting Conference  
12<sup>th</sup> November 2020

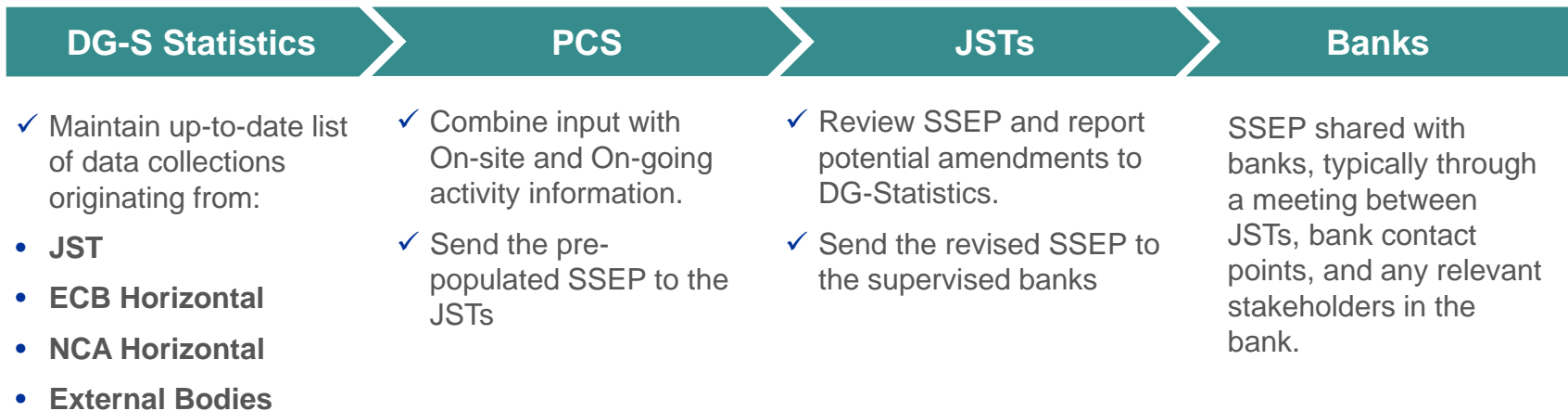
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# Simplified SEP Communication

- The **Simplified Supervisory Examination Programme (SSEP)** is a semi-annual communication sent to Significant Institutions.
- Lists all planned activities and data requests coming from the SSM for the upcoming period.
- Provides a tentative high-level outline of the main planned supervisory activities (off-site and on-site) that require the institutions' direct involvement.
- Shared by Joint Supervisory Teams with the Banks at the beginning of each year, with an updated version provided mid year. 
  - ✓ On-going activities
  - ✓ On-site activities
  - ✓ **Recurring and one-off SSM data collections (added in 2020)**

# Simplified SEP – Data Collections

- The Data collections information, is created from the information contained in the SSM wide data collection database created and maintained by **DG-Statistics**.
- The **Planning and Coordination of Supervision (PCS)** Division is responsible for drafting the SSEP report.



# Data Collections Information

## 2020 Planned data collections

Sample Bank Name  
JST Code

This document is provided for general information purposes only. The supervisory requests listed therein are not exhaustive and may be changed as necessary without prior notice.

### SSM-wide recurring data collections in 2020

Name Of Request	Frequency	Requester	Submission (Quarter)	Submission (Month)	Requested Before 2019?	No. of Remaining Submissions
COVID19 Reporting	Monthly	ECB	Q3; Q4	7; 8; 9; 10; 11; 12	Yes	6
Liquidity Exercise Template	Annually	ECB	Q3	9	No	1
Short Term Exercise (STE) for SREP	Quarterly	ECB	Q3; Q4	7; 10	Yes	2
Supervisory Fees	Annually	ECB	Q3	7	Yes	1
Information on participating interest and subordinated loans	Quarterly	NCA	Q3; Q4	7; 10	Yes	2
COREP	Quarterly	External	Q3; Q4	8; 11	Yes	2
EU-wide transparency exercise	Annually	External	Q3	7	Yes	1
FINREP	Quarterly	External	Q3; Q4	8; 11	Yes	2

### Ad-hoc data collections in 2020

Name Of Request	Frequency	Requester	Submission (Quarter)	Submission (Month)	Comments
Lending Performance Analysis	Ad-Hoc	NCA	Q3	8	Assessment of NPLs by date of origination

### JST or institution specific data collections in 2020

Name Of Request	Frequency	Requester	Submission (Quarter)	Submission (Month)	Comments
Breakdown of USD assets and liabilities	Ad-Hoc	JST	Q1	1	Additional insights of the bank's FX activities.

# Conclusions & Way Forward

- Benefit for banks as it provides a single transparent overview of micro-prudential data requests from the SSM to allow for planning of activities.
- The contents of the SSM Wide Data Collection database are actively maintained twice a year ahead of the SSEP communication. However, we do encounter some issues with the data that has been contributed, for example:
  - Data Collection names may not match the name/terms used and understood in the reporting bank.
  - Completeness of data requests.
- We plan next year an improvement of the process to include feedback from banks to enhance the Data Collections section of the SSEP.