



EUROPEAN CENTRAL BANK

BANKING SUPERVISION

ECB Banking Supervision initiatives to minimise the reporting burden



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Supervisory Reporting Conference

SSM wide Data Collection Database

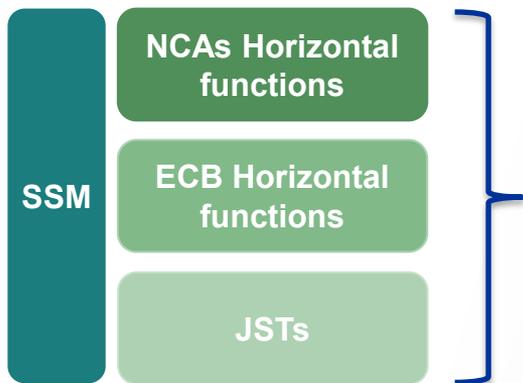
Purpose of the database

- Improve the **measurement** and **monitoring** of **reporting burden**
- Increase **discoverability** of microprudential data requests and **transparency** towards Significant Institutions (SIs)

Scope of the database

- **Microprudential** requests originating from the SSM (JSTs, ECB/NCA Horizontal Functions) and external bodies (EBA, BIS) towards SIs
- Descriptive information of the request & empty template(s): **NO actual data stored**
- **Updated** on-demand & semi-annually through recurring communication with stakeholders
- Contains 819 data requests in total (426 currently active)

Stakeholders, roles and responsibilities of the database



Key users of the database

- Allowed to search, filter, view existing data collections and related metadata (including empty template)
- Take advantage of the available information before issuing a new reporting request

Input is crucial to make sure the latest information is reflected in the database:

- Reporting requestors required to inform the SSM-wide database team about any changes
- Stakeholders are contacted twice a year to confirm content

Banks

- Recipients of list of active data requests semi-annually. **Feedback welcome**

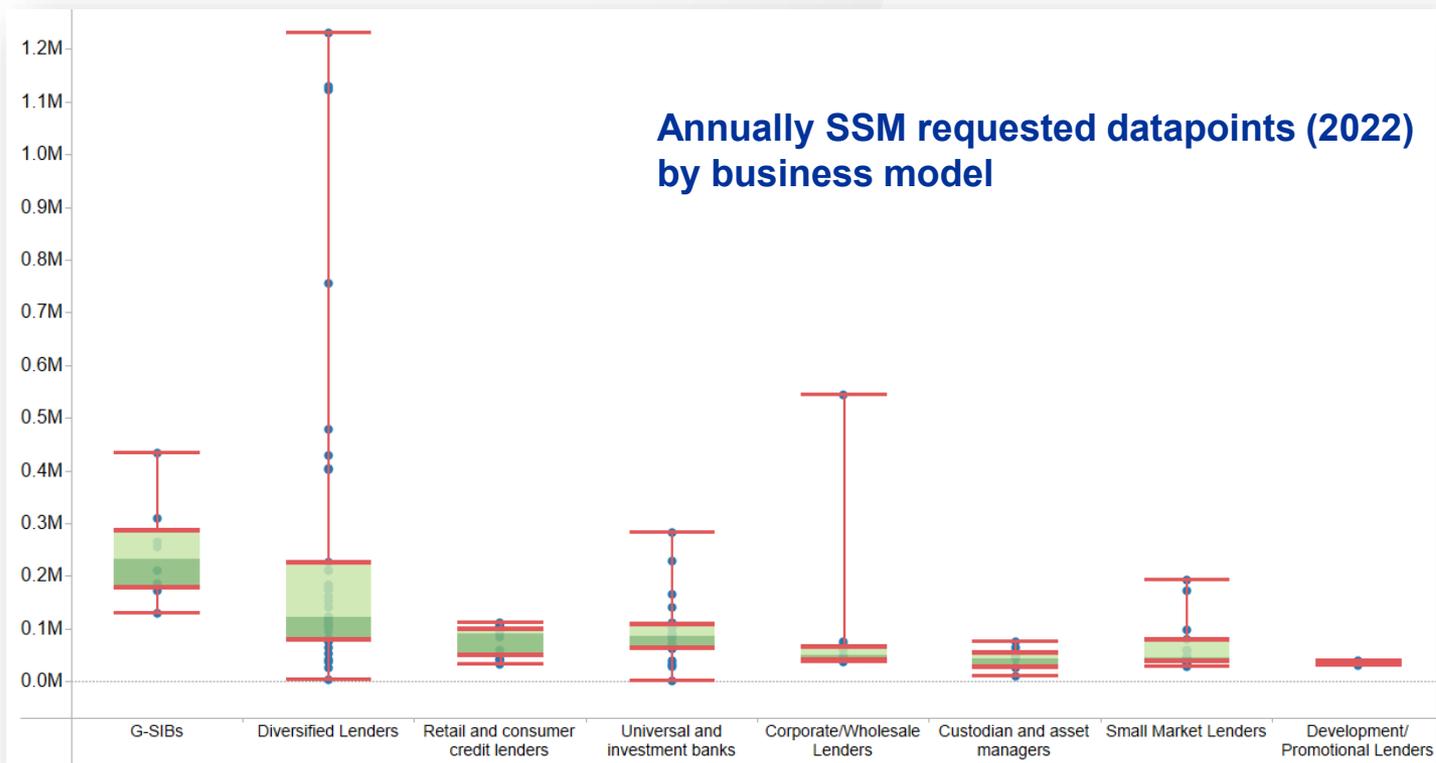
ESCB

- ECB Central Banking & NCBs also have access to the database

**Banking Supervision
Data Division**

- Responsible for assessing and registering new information in the database as communicated by SSM stakeholders

Database enables further analysis on reporting burden (example)



- Allows monitoring of reporting burden
- Enables reporting burden analysis on several dimensions
- Informs SSM decision-making bodies

* Each point represents a Banking Group

** Excludes ITS and Stress test

Overview of closely linked products/processes

Harmonising

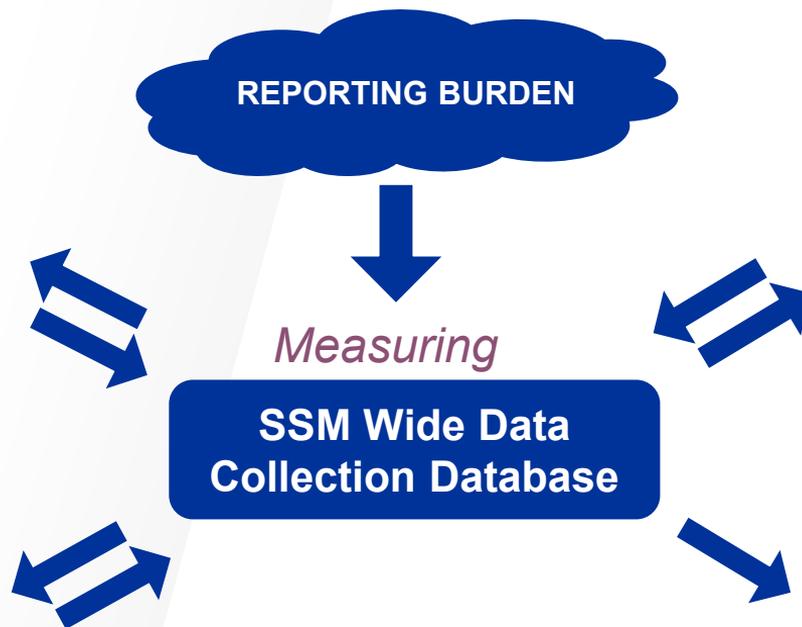
Thematic Reviews

Collaboration with SSM Expert Groups to **reduce** reporting burden by :

- Topical Analysis
- Assessing data usability
- Standardizing templates

New Data Requests

- Reporting Developers can consult it before issuing a new data request.
- Used in the review process for ECB BaSu Horizontal Requests before approval



Communicating

Simplified SEP towards banks

List of upcoming data collections to each SI (twice a year).

➔ Addressed to banks through JSTs

Modelling

Duplicate Identification

Model selected SSM data collections in the ECB Single Data Dictionary (SDD) in line with EBA's DPM modelling

Simplified SEP

- 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
 - ✓ Upcoming SSM data collections

2023 Planned Data collection

Name of the bank
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 2023

Name of Request	Requester	Frequency	Submission (Month)	Submission (Quarter)	Requested before 2023?	No. of Submissions
Leverage Finance Dashboard	ECB Horizontal	Quarterly	3; 6; 9; 12	Q1; Q2; Q3; Q4	Yes	4
SSM Liquidity Template	ECB Horizontal	Annually	9	Q3	Yes	1
Management Report on Data Governance and Data Quality	ECB Horizontal	One-off	2	Q1	No	1
Short Term Exercise (STE) for SREP	ECB Horizontal	Quarterly	2; 5; 8; 11	Q1; Q2; Q3; Q4	Yes	4
Regulatory Backtesting - Market Risk	ECB Horizontal	Quarterly	1; 4; 7; 10	Q1; Q2; Q3; Q4	Yes	4
IT Risk Questionnaire	ECB Horizontal	Annually	3	Q1	Yes	1

*Banks' feedback
on content + layout
welcome!*

**Benefit for
supervised entities**

Transparency

Internal review process for new/amended data requests

Description and purpose

- **Peer review process** for ECB BaSu new or amended horizontal data request that ensures data requests to banks are efficient, effective, structured, forward-looking and proportionate across the ECB Banking Supervision business areas

Who is involved in the process?

An internal ECB team comprised by members from:

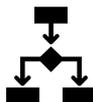
- Horizontal Supervision
- Vertical Supervision
- Banking Supervision Data



What is the outcome?

Recommendations relating to:

- Structure and content
- Clarity of Reporting Instructions
- Consistency with regulatory definitions
- Avoidance of data duplication

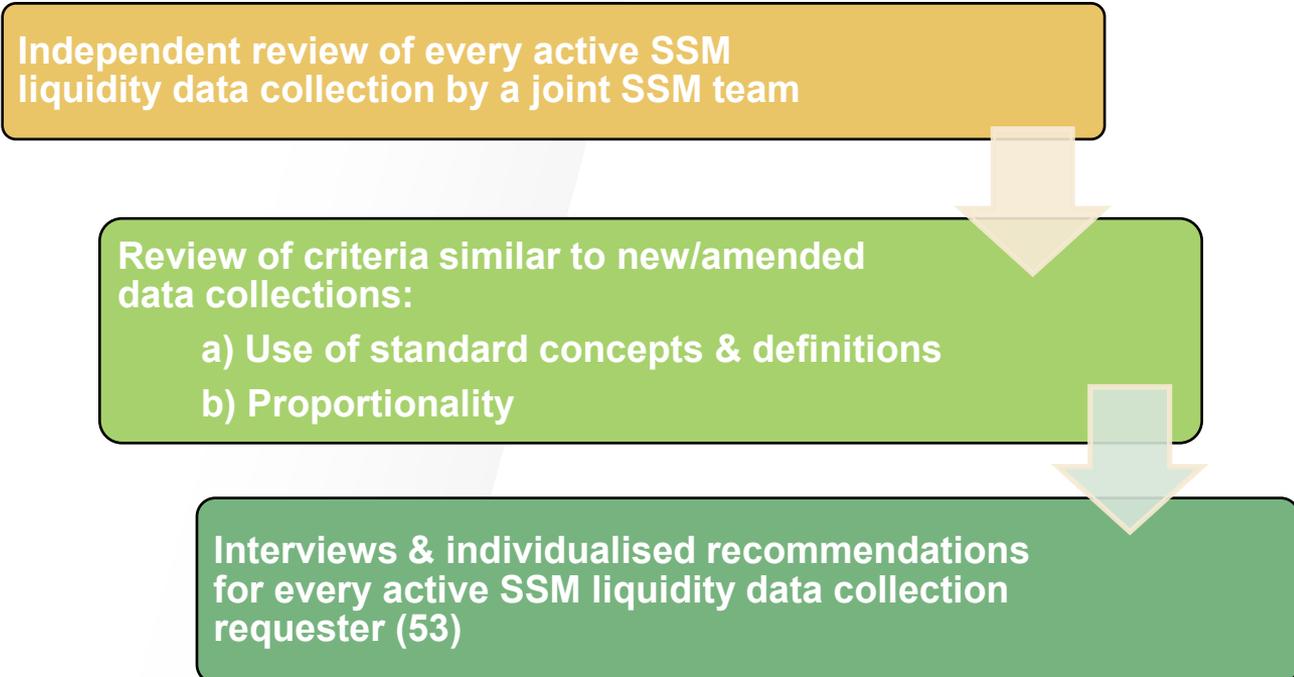


Benefit for supervised entities

Streamlining of data requests

Thematic Review on Liquidity Reporting - Methodology

Independent review of every active SSM liquidity data collection by a joint SSM team



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graph TD; A[Independent review of every active SSM liquidity data collection by a joint SSM team] --> B[Review of criteria similar to new/amended data collections: a) Use of standard concepts & definitions b) Proportionality]; B --> C[Interviews & individualised recommendations for every active SSM liquidity data collection requester (53)];
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Review of criteria similar to new/amended data collections:

- a) Use of standard concepts & definitions
- b) Proportionality

Interviews & individualised recommendations for every active SSM liquidity data collection requester (53)

Thematic Review on Liquidity Reporting - Outcome

Recommendations to each data collection

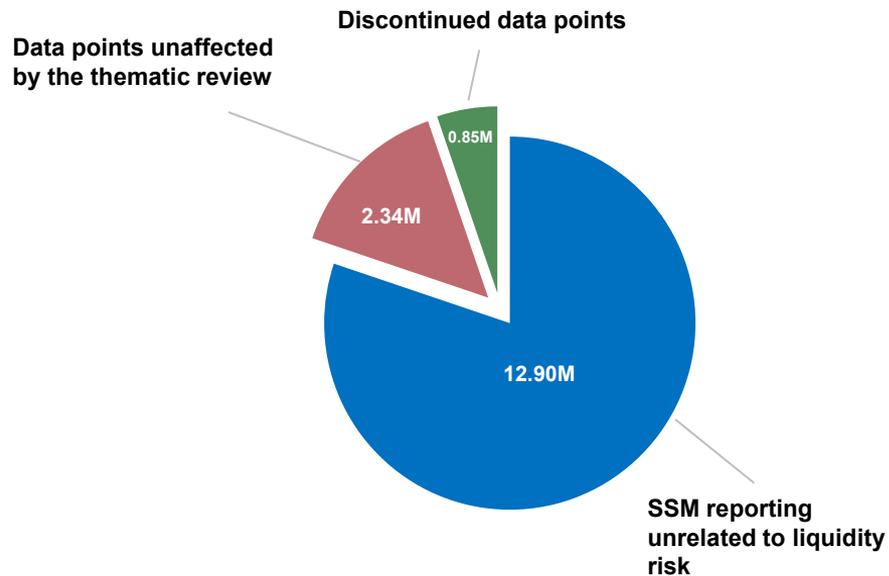
- ✓ **Streamlining definitions** with regular supervisory reporting (ITS)
- ✓ Leveraging on **SSM Liquidity Crisis Template**
- ✓ Cater for **proportionality**
- ✓ **Clearer instructions**

Discontinued data collections

- ❖ 1 ECB Horizontal collection
- ❖ 4 NCA Horizontal collections
- ❖ 6 JST collections

Benefit for supervised entities

Streamlining of data requests



Note: The figures represent annually SSM requested data points (in mio) – excludes ITS and stress test

Summary

The SSM wide Data Collection Database

What is the database?

An internal SSM/ESCB database

Contains metadata on data requests used for microprudential purposes

What is the benefit for the supervised entities?

Relevant SSM reporting related processes

Review of new/amended data requests

Thematic reviews

SSEP communication of upcoming data requests

Streamlining of data requests

Transparency

Thank you

Questions or observations

Contact us: ssm_data_request@ecb.europa.eu