Panel discussion: supervisory statistics publication strategy

26 April 2023
Overview

1. Supervisory data and statistics available
2. Panel discussion
1. Aggregated statistics and tools

- **Quarterly publication** of statistics on significant institutions’ balance sheet composition, profitability, capital adequacy, leverage, asset quality, funding, liquidity and data quality
- Publication accompanied by press release with key facts, trends and charts
- Interactive dashboard
- Full time series available for download in Statistical Data Warehouse (SDW)
- Aggregated statistics for less significant institutions to be published starting in May 2023

### Overview table from the supervisory data webpage

<table>
<thead>
<tr>
<th></th>
<th>Q4 2021</th>
<th>Q1 2022</th>
<th>Q2 2022</th>
<th>Q3 2022</th>
<th>Q4 2022</th>
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</thead>
<tbody>
<tr>
<td>Number of significant institutions</td>
<td></td>
<td></td>
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<tr>
<td>Full sample</td>
<td>113</td>
<td>112</td>
<td>111</td>
<td>111</td>
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<tr>
<td>Liquidity sample</td>
<td>113</td>
<td>112</td>
<td>111</td>
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<tr>
<td><strong>Balance sheet composition (EUR billions)</strong></td>
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<td></td>
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<tr>
<td>Total assets</td>
<td>25,091.66</td>
<td>26,458.16</td>
<td>26,765.38</td>
<td>27,770.97</td>
<td>26,848.44</td>
</tr>
<tr>
<td>Total liabilities</td>
<td>23,483.49</td>
<td>24,840.14</td>
<td>25,152.06</td>
<td>26,141.36</td>
<td>24,191.76</td>
</tr>
<tr>
<td>Equity</td>
<td>1,608.17</td>
<td>1,618.01</td>
<td>1,613.32</td>
<td>1,629.60</td>
<td>1,656.67</td>
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<tr>
<td><strong>Key performance indicators (percentages)</strong></td>
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<tr>
<td>Net interest margin</td>
<td>1.21%</td>
<td>1.20%</td>
<td>1.23%</td>
<td>1.23%</td>
<td>1.36%</td>
</tr>
<tr>
<td>Cost-to-income ratio</td>
<td>64.28%</td>
<td>64.30%</td>
<td>62.20%</td>
<td>61.43%</td>
<td>61.19%</td>
</tr>
<tr>
<td>Cost of risk</td>
<td>0.50%</td>
<td>0.56%</td>
<td>0.52%</td>
<td>0.48%</td>
<td>0.47%</td>
</tr>
<tr>
<td>Return on equity</td>
<td>6.70%</td>
<td>6.04%</td>
<td>7.50%</td>
<td>7.55%</td>
<td>7.68%</td>
</tr>
</tbody>
</table>
Supervisory data and statistics available

2. Bank-level data

- **Pillar 2** requirement data since 2020
- **Pillar 3** information for individual significant institutions including:
  - Solvency, leverage, LCR and NSFR (for the most recent period)
  - Selected templates:
    - 2022: Counterparty credit risk
    - 2021: COVID loans
    - 2020: Asset Encumbrance
    - 2019: LCR
  - Following a reconciliation between disclosures and regulatory reporting, 55 SIs re-published their disclosures to correct data in 2022. Banks with remaining mismatches are flagged.
Supervisory data and statistics available

3. Other sources (non-exhaustive)

ECB Publications
- **Aggregate results of SREP**
- **LSI supervision report**
- Datasets in SDW, for example:
  - Balance Sheet Items (BSI)
  - Consolidated Banking Data (CBD)
  - MFI Interest Rate Statistics (MIR)
  - Securities Holdings Statistics (SHSS)
  - Structural Financial Indicators (SSI)

EBA Publications
- **EU-wide transparency exercise**
- **EBA quarterly risk dashboard**
- **Stress-test results**

Other
- **Country-level banking statistics (NCAs/NCBs websites)**
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Thank you
Questions or observations

Contact us: statistics@ecb.europa.eu