



EUROPEAN CENTRAL BANK

BANKING SUPERVISION

# Panel discussion: supervisory statistics publication strategy

26 April 2023




# Overview

**1** Supervisory data and statistics available

**2** Panel discussion

# Supervisory data and statistics available

## 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

	Q4 2021	Q1 2022	Q2 2022	Q3 2022	Q4 2022
Number of significant institutions					
Full sample <sup>1)</sup>	113	112	111	111	111
Liquidity sample <sup>2)</sup>	113	112	111	111	111
Balance sheet composition (EUR billions)					
Total assets	25,091.66	26,458.16	26,765.38	27,770.97	25,848.44
Total liabilities	23,483.49	24,840.14	25,152.06	26,141.36	24,191.76
Equity	1,608.17	1,618.01	1,613.32	1,629.60	1,656.67
Key performance indicators (percentages)					
Net interest margin	1.21%	1.20%	1.23%	1.23%	1.36%
Cost-to-income ratio	64.28%	64.30%	62.20%	61.43%	61.19%
Cost of risk	0.50%	0.56%	0.52%	0.48%	0.47%
Return on equity	6.70%	6.04%	7.59%	7.55%	7.68%

# 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.

### Pillar 2 requirements

Name of Institution	2020 P2R applicable in 2021		2021 P2R applicable in 2022		P2R applicable in 2023	
	Total	of which, minimum CET1	Total	of which, minimum CET1	Total	of which, minimum CET1
Aareal Bank AG	2.25%	1.27%	2.75%	1.55%	3.00%	1.69%
AB SEB bankas	2.00%	1.13%	2.00%	1.13%	2.12%	1.19%
ABANCA Corporación Bancaria S.A.	1.75%	0.98%	2.00%	1.13%	2.00%	1.13%
ABN AMRO Bank N.V.	2.00%	1.13%	2.00%	1.13%	2.00%	1.13%
Addiko Bank AG	n.a.	n.a.	3.25%	1.83%	3.25%	1.83%
Agri Europe Cyprus Limited	n.a.	n.a.	3.25%	1.83%	3.25%	1.83%
AIB Group plc	3.00%	1.69%	2.75%	1.55%	2.75%	1.55%
Akcinė bendrovė Šiaulių bankas	1.60%	0.90%	1.60%	0.90%	2.05%	1.15%
ALPHA SERVICES AND HOLDINGS S.A.	3.00%	1.69%	3.00%	1.69%	3.00%	1.69%
AS "Citadele banka"	n.a.	n.a.	2.50%	1.41%	2.50%	1.41%
AS "SEB banka"	2.25%	1.27%	2.00%	1.13%	2.05%	1.15%
AS LHV Group <sup>1</sup>	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.
AS SEB Bank	2.25%	1.27%	2.00%	1.13%	2.05%	1.15%
Banca Mediolanum S.p.A.	n.a.	n.a.	n.a.	n.a.	1.50%	0.84%

# 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

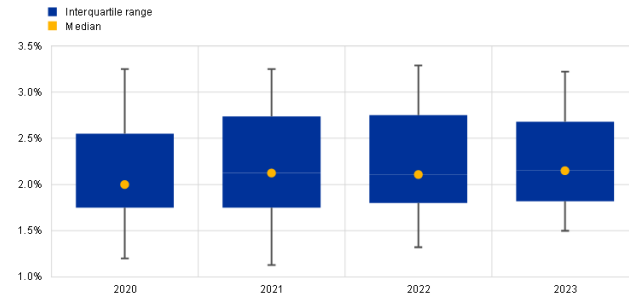
- Country-level banking statistics (NCAs/NCBs websites)



Chart 5

Distribution of total capital P2Rs

(percentages)



Source: ECB Supervisory Banking Statistics and SREP Database.

Notes: Sample selection follows the Supervisory Banking Statistics (SBS) [methodological note](#) for 2020 (SBS sample based on 112 entities), 2021 (SBS sample based on 114 entities) and 2022 (SBS sample based on 112 entities). For 2023, the sample is based on 107 entities with applicable P2R in February 2023. The chart shows P2Rs according to year of applicability (i.e. 2023 includes P2Rs decided in the 2022 SREP cycle and applicable in 2023).

*Aggregate results of SREP*

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Thank you  
Questions or observations

Contact us: [statistics@ecb.europa.eu](mailto:statistics@ecb.europa.eu)