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Supervisory Statistics Division

Insights from the ECB

The Supervisory Banking (SUBA) data system

Agenda
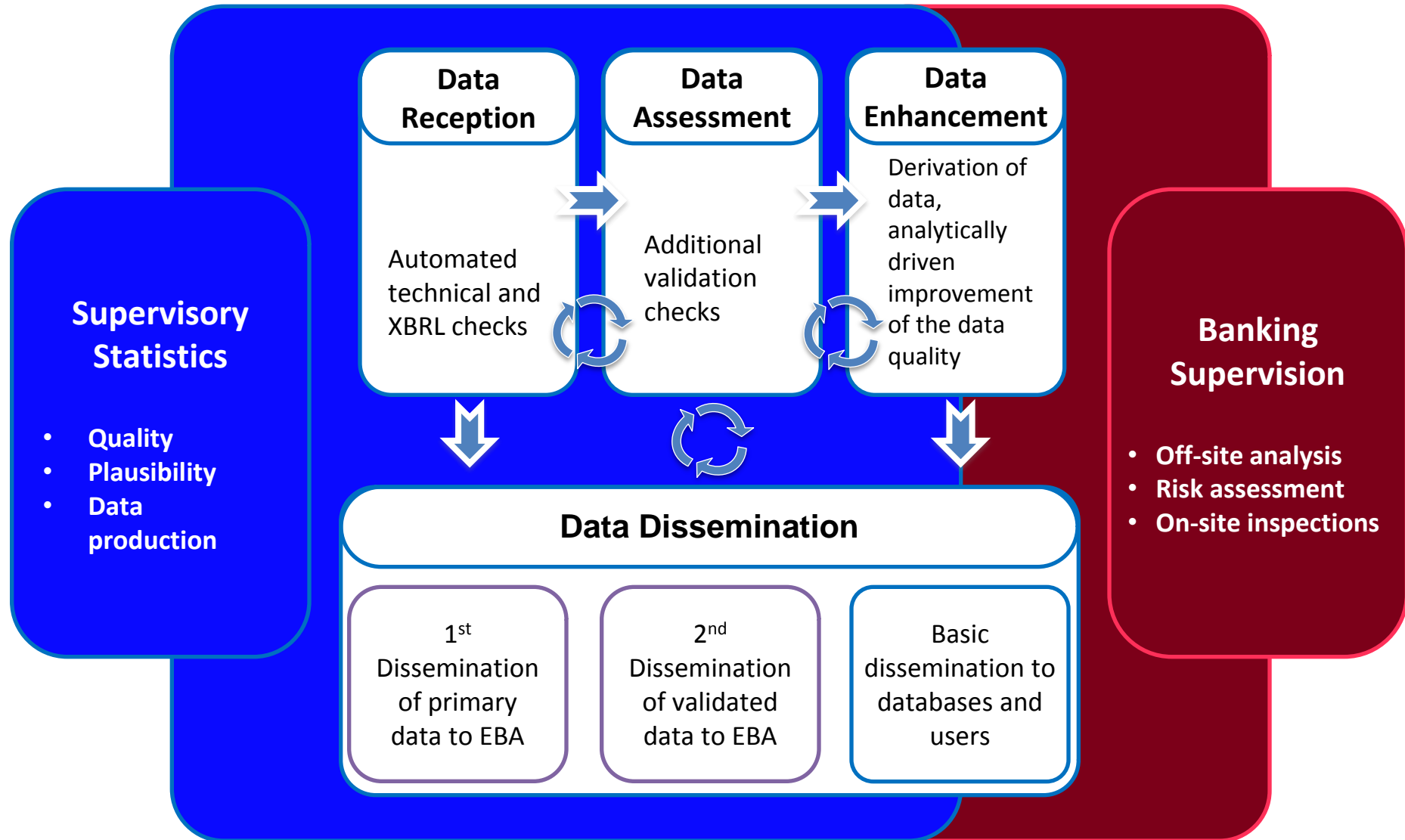
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Agenda

What is the SUBA system?

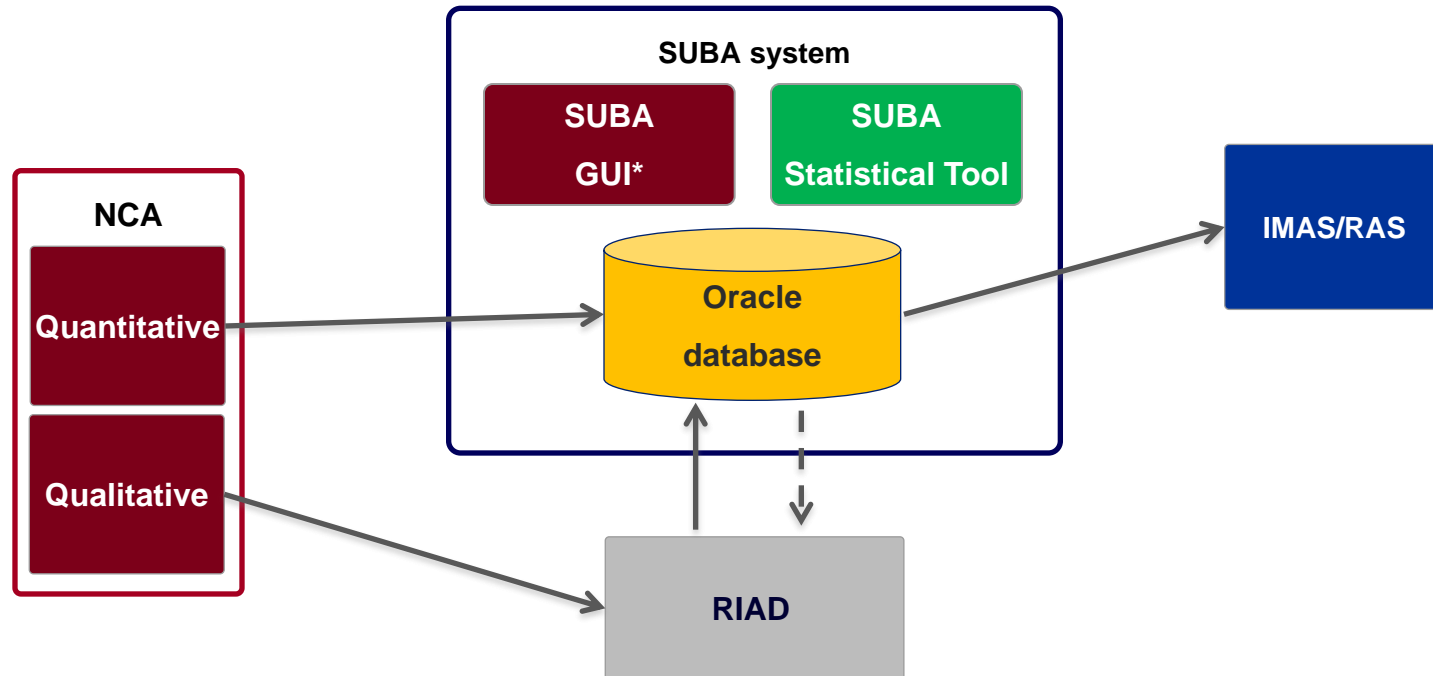The **Supervisory Banking (SUBA) data system** is a set of **tools** and **procedures**

- to **collect** from NCAs supervisory data in the SSM

- to **store** the information in a database

- to **assess data quality** (validation rules and plausibility checks)

- to **ensure data confidentiality** and

- to **disseminate** supervisory data and metadata to the systems of the supervisors and other users (subject to access rules)

The SUBA system comprises **four** environments

Supervisory Statistics

- **Quality**
- **Plausibility**
- **Data production**

Data Reception

Automated technical and XBRL checks

Data Assessment

Additional validation checks

Data Enhancement

Derivation of data, analytically driven improvement of the data quality

Data Dissemination

1st Dissemination of primary data to EBA

2nd Dissemination of validated data to EBA

Basic dissemination to databases and users

Banking Supervision

- **Off-site analysis**
- **Risk assessment**
- **On-site inspections**

IT structure and dataflows

*Graphical User Interface

Agenda

1	SUBA: Overview

2	SUBA Graphical User Interface: Demonstration of functionalities

3	SUBA Statistical Tool: SAS Enterprise Guide

4	Upcoming challenges

2. SUBA GUI: Functions

The SUBA **Graphical User Interface** (GUI) allows to:

- **filter** the data using various filter criteria

- **reject**, **accept** and **force load** received modules

- **monitor** errors

- **monitor** dissemination to EBA (in development)

- change master data attributes

- generate correction reports

→ **The SUBA GUI is primarily a monitoring tool.**

Received Modules & Files

■ Received   ■ Pending   ■ Accepted   ■ Rejected

Select filter criteria:

Reception Date	Reference Date	Sender ✖	Inst. Attribute 1 ✖	Inst. Attribute 2	DPT Group	Institution	Module Name	Acceptance Status	Reset
		BE2	Forward to EBA						
			Yes						

Filter

Search results:

Reprocess

	Actions	Reception Date ▾	Sender	Ref. Date	MFI	LEI	Institutions	File Status	Module Name	Correction	Acceptance Status	VR Status	DPT Status	DPT_Group	IREF
☐	❶⚠▦⬇	20-11-2014 13:35	BE2	2014-09	BEGEBABEBB	KGCEPHLVVKVRZYO1T647	BNP Paribas Fortis SA	PROCESSED	COREP_LCR_Ind	No	Accepted	Valid	Accepted		000083
☐	❶⚠▦⬇	20-11-2014 11:26	BE2	2014-09		213800X3Q9LSAKRUWY91	KBC Group NV	PROCESSED	COREP_LCR_Con	No	Accepted	Valid	Accepted		000082
☐	❶⚠▦⬇	20-11-2014 11:26	BE2	2014-09		5493008QOCP58OLEN998	Investar	PROCESSED	COREP_LCR_Con	No	Accepted	Valid	Accepted		000081
☐	❶⚠▦⬇	20-11-2014 11:26	BE2	2014-09		D3K6HXMBBB6SK9OXH394	Dexia NV	PROCESSED	COREP_LCR_Con	No	Accepted	Valid	Accepted		000080
☐	❶⚠▦⬇	20-11-2014 11:26	BE2	2014-09	BEIRVTBEBB	MMYX0N4ZEZ13Z4XCG897	The Bank of New York Mellon SA	PROCESSED	COREP_LCR_Ind	No	Accepted	Valid	Accepted		000079
☐	❶⚠▦⬇	20-11-2014 11:26	BE2	2014-09	BEIRVTBEBB	MMYX0N4ZEZ13Z4XCG897	The Bank of New York Mellon SA	PROCESSED	COREP_LCR_Con	No	Accepted	Valid	Accepted		000078
☐	❶⚠▦⬇	20-11-2014 11:26	BE2	2014-09	BEARTEBEBB	A5GWLFH3KM7YV2SFQL84	Belfius Banque SA	PROCESSED	COREP_LCR_Ind	No	Accepted	Valid	Accepted		000077
☐	❶⚠▦⬇	20-11-2014 11:26	BE2	2014-09	BEARTEBEBB	A5GWLFH3KM7YV2SFQL84	Belfius Banque SA	PROCESSED	COREP_LCR_Con	No	Accepted	Valid	Accepted		000076
☐	❶⚠▦⬇	20-11-2014 11:26	BE2	2014-09	BEAXABBE22	LSGM84136ACA92XCN876	AXA Bank Europe SA	PROCESSED	COREP_LCR_Ind	No	Accepted	Valid	Accepted		000075
☐	❶⚠▦⬇	20-11-2014 11:26	BE2	2014-09	BEAXABBE22	LSGM84136ACA92XCN876	AXA Bank Europe SA	PROCESSED	COREP_LCR_Con	No	Accepted	Valid	Accepted		000074
☐	❶⚠▦⬇	17-11-2014 11:43	BE2	2014-06		5493008QOCP58OLEN998	Investar	PROCESSED	COREP_NSFR_Con	Yes	Accepted	Valid	Accepted		000065
☐	❶⚠▦⬇	17-11-2014 11:43	BE2	2014-06		5493008QOCP58OLEN998	Investar	PROCESSED	COREP_LE_Con	Yes	Accepted	Valid	Accepted		000064
☐	❶⚠▦⬇	10-11-2014 14:58	BE2	2014-08		5493008QOCP58OLEN998	Investar	PROCESSED	COREP_LCR_Con	Yes	Accepted	Valid	Accepted		000063
☐	❶⚠▦⬇	10-11-2014 14:58	BE2	2014-07		5493008QOCP58OLEN998	Investar	PROCESSED	COREP_LCR_Con	Yes	Accepted	Valid	Accepted		000062
☐	❶⚠▦⬇	10-11-2014 14:58	BE2	2014-06		5493008QOCP58OLEN998	Investar	PROCESSED	COREP_NSFR_Con	Yes	Accepted	Valid	Accepted		000061

« ‹ 1 2 3 4 5 6 7 8 9 10 › »

Download ▴   15 rows per page ▼

Reprocess

2. SUBA GUI: Module rendering

ℹ️ ⚠️ ‼️	01-09-2014 14:51	FI2	2014-06	FI16802358	CXW2O4H2U3MBVXMY1773	Nordea Bank Finland Abp	PROCESSED	COREP_NSFR_Con	false	Accepted
ℹ️ ⚠️ ‼️	01-09-2014 14:42	IT2	2014-06	IT05216	549300BDV4C410CYAQ76	Banca Piccolo Credito Valtellinese,...	PROCESSED	COREP_LE_Con	false	Accepted

Module rendering

Single Supervisory Mechanism
SUBA Data System

Module Monitoring   Master Data ▾   Validation Rules   Reports ▾

Received Modules & Files / Module Rendering

Institution	Nordea Bank Finland Abp
Module	COREP_NSFR_Con
Module Status	Accepted
Reference Date	2014-06
Reception Date	01 / 09 / 2014
Selected template	tgC_60.00 ▾
Selected table:	C_60.00.a ▾
Selected sheet:	Total currencies ▾

		amount extremely high liquidity and credit quality					amount high liquidity and credit quality				
		within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months	within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after
		010	020	030	040	050	060	070	080	090	
005 ITEMS REQUIRING STABLE FUNDING											
006 assets referred to in Art. 416 CRR											
cash	010										
exposures to central bank	020										
Of which: exposures that can be...	030										
035 transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity r											
representing claims	040										
guaranteed by	050										
055 transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity											
representing claims	060										
guaranteed by	070										
075 transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the European Commission and multilateral development banks;											
representing claims	080										
guaranteed by	090										

Agenda

1	SUBA: Overview
2	SUBA Graphical User Interface: Demonstration of functionalities
3	SUBA Statistical Tool: SAS Enterprise Guide
4	Upcoming challenges

3. SUBA Statistical Tool: Functions

The SUBA **Statistical Tool** (SAS Enterprise Guide) allows to:

- **query** data using various filter criteria (business views)

- **build** standard and ad-hoc reports

- **connect** and **merge** various data sets

- **analyse** data by leveraging on statistical SAS functionalities

- **define** horizontally unique indicator definitions

→ **SAS Enterprise guide is the standard statistical and analytical tool.**

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Data Management

- **Size and complexity of the system.**
- **Effective communication flow** with NCAs and supervisors.
- Further development in terms of **functionalities** inside SUBA.
- Performance management.
- Increasing amount of reporting requirements.
- Management of remittance **calendars**, **completeness** checks and **master data.**

Data Services

- Setting up of a **SAS competence centre** inside ECB.
- Technical integration of SAS in ECB environment.
- Further development of **statistical products.**
- Integration of **ad-hoc reports.**
- **Visualisation** of supervisory data to support analysis.

Thank you for your attention