



EUROPEAN CENTRAL BANK

BANKING SUPERVISION

Supervisory Data Reporting: Status update

Juan Alberto Sánchez

Head of Section - Statistical Applications

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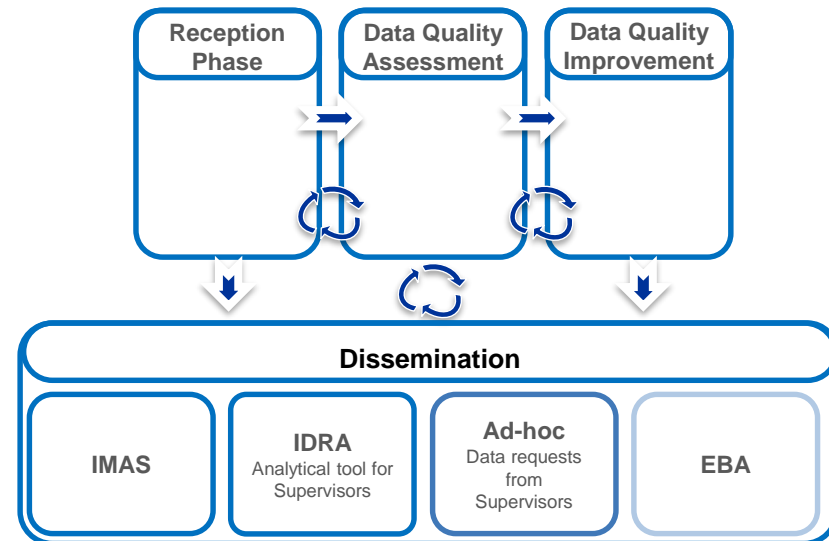
*** The views expressed here are those of the presenters and do not necessarily reflect those of the ECB.**

Overview

- 1 What is currently SUBA
- 2 SUBA 2018 and beyond – The SAND project
- 3 Harmonisation of the Sequential Approach – Continuous improvement

Supervisory Banking Data System (SUBA)

- The Supervisory Banking (SUBA) data system implements :
 - **Data reception (collection)** of supervisory data
 - **Storage** of the data
 - **Assessment of the data quality**
 - **Guarantee the data confidentiality**
 - **Dissemination of supervisory data and metadata**
- The SUBA system is linked to RIAD which contains master data on SSM relevant institutions.
- The SUBA system is a major data source for the information management system for the SSM (IMAS).



Structure of implemented functionalities

Data collection

- Data reception
- Data and metadata storage
- Taxonomy management
- Master data management
- Reference data management

Data quality assessment

- Monitoring
- Completeness reports
- Validation rules
- Data Quality reports
- Data Quality analysis

Maintenance & Support

- Performance
- Maintainability
- Automation
- Stability
- Security

Data dissemination

- Dissemination configuration
- Dissemination to EBA
- Notifications to NCAs
- Dissemination of Key Risk Indicators
- Dissemination of ITS templates
- Dissemination of ITS data and metadata
- Monitoring of disseminations

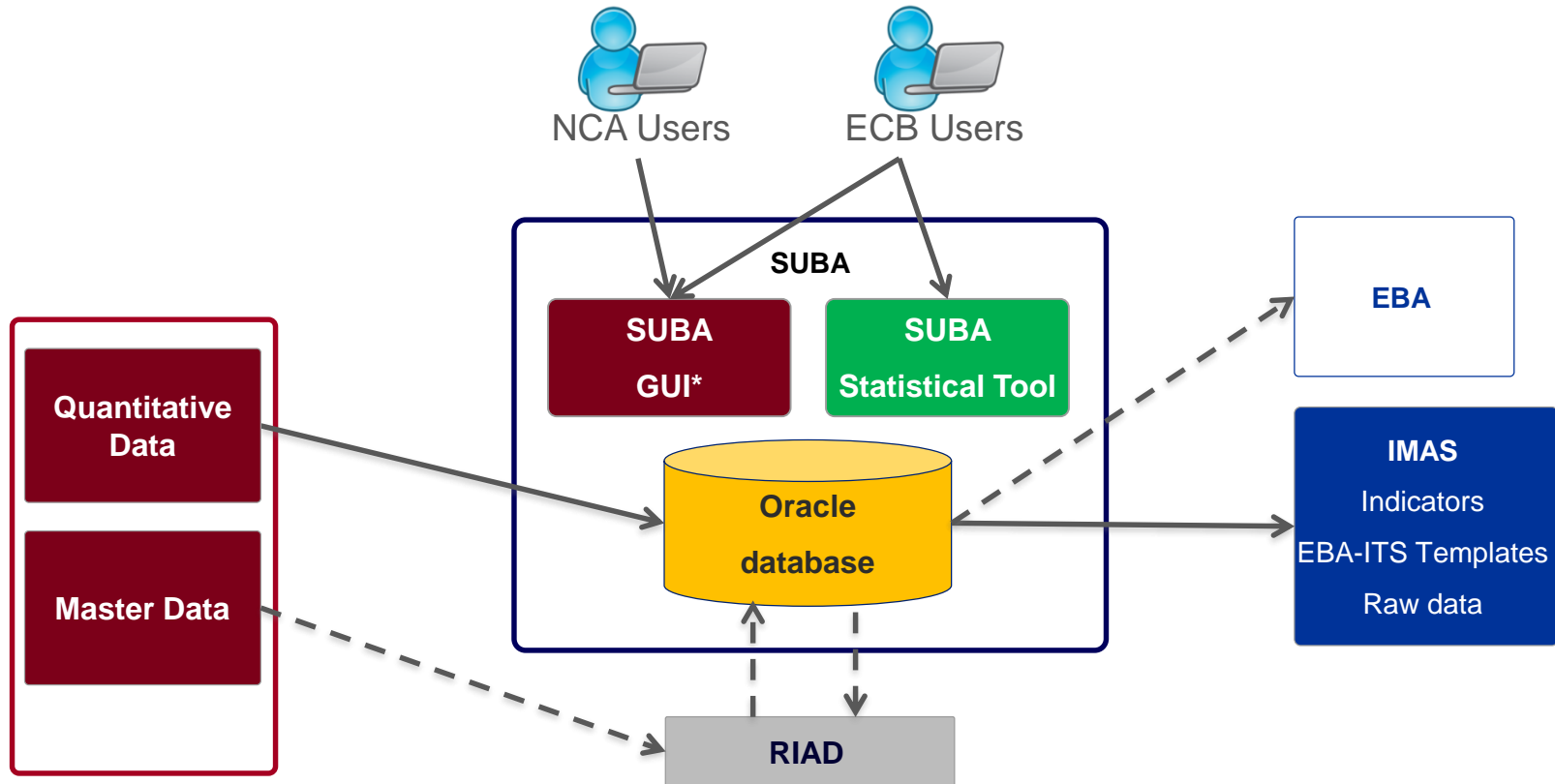
Data analysis support

- Reporting
- Querying data
- Calculation of derived data
- Storing derived data
- Transversal analysis

Some facts & figures

- Number of reporting entities:
~4,800 entities
- Number of reports received:
 - 186,768 reports received in 2017
 - More than 45,000 reports per quarter
- File size:
varies between 100KB and 150MB
- Maximal number of observations received in a submission:
~ 400.000
- Processing time:
varies between 20 seconds for small files and 1 hour for very big files
- Number of validation rules:
 - XBRL: ~ 2,500
 - Non-XBRL: ~ 100
- File dissemination:
 - All primary data directly to EBA
 - Reports sent to IMAS: ~ 300 per day
 - Sets of indicators sent to IMAS: ~ 200 per day

SUBA: high performance, scalable and reliable system



SUBA Graphical User interface (GUI):

User-friendly interface for regular monitoring of submissions and errors

SAS is the statistical tool for SUBA:

Ad-hoc queries and reports, production of indicators and data quality analysis

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SUBA 2018 – Maintenance releases

First maintenance release – SUBA m1

Scope

- Liabilities Data Templates (LDT) collection;
- Enhancements of the calculation engine.

Status

Development phase: ongoing.

Go live date: July 2018

Second maintenance release – SUBA m2

Scope

- Business cards – automated generation from SUBA;
- New dissemination system of EBA-ITS templates to IMAS.

Status

Definition of detailed requirements: ongoing.

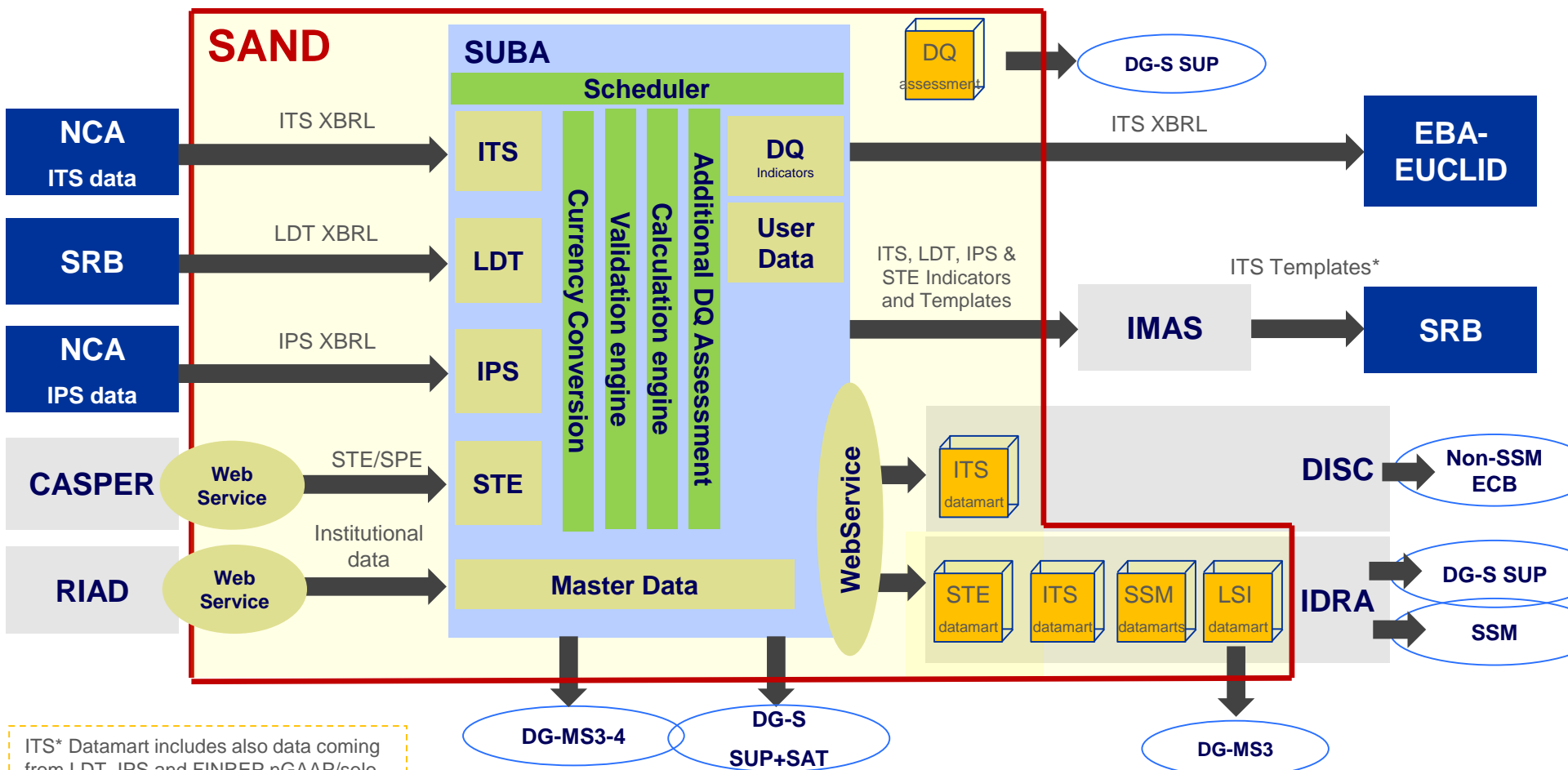
Go live date: End 2018

High level requirements

- **New data exchanges**
 - EBA-EUCLID
 - Collection of Institutional Protection Scheme (IPS) data
- **Interfaces with other ECB internal systems**
- **New functionalities**
 - Harmonisation of the Sequential Approach
 - More automated Quality Assessment
 - Enhancements to calculation engine
 - Etc.
- **Further development of analytical tools**
 - New analytical data marts
 - Leverage on new technologies available (Tableau, Hadoop, R, Python, etc.).

SAND component diagram

Collection, assessment and distribution of ECB's supervisory data



ITS* Datamart includes also data coming from LDT, IPS and FINREP nGAAP/solo reports. The nomenclature ITS is used for keeping it short

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“Challenges are a source of growth”

Areas of improvement

- **Time lag** between submission of reports by banks and availability of data to SSM Supervisors
- Ensure **timely follow up on data quality** issues
- Immediate reception of **corrections** at the ECB
- **Heterogeneity** of practices across NCAs
 - Not all the banks use XBRL
- **Improve coordination** with stakeholders

Way forward towards harmonisation

1. Country visits to National Competent Authorities (NCAs)

- To better understand their processes, their views and the possible issues
- Learn from best practices and identify possible solutions.



2. Task Force on the Harmonisation of the Sequential Approach

NCAs and the ECB mandated to:

- Identify the best practices available in each country
- Propose harmonised best practices.



**Harmonise practices and ensure level playing field
across the SSM**

Effectiveness, Efficiency, Harmonisation

Effective Supervision needs Supervisory Data

- Timely
- Accurate
- Reliable

Sequential Approach

- Minimize banks' reporting burden
- Efficient processes
- Unique data flow satisfies data needs of NCAs, ECB and EBA

Establish a level playing field across the SSM

- Learning from each other
- Best of breed
- Harmonisation of national practices

Thank you for your attention