EUROPEAN CENTRAL BANK

EUROSYSTEM

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Item 4.2

Aggregated AnaCredit statistics for the banking industry

Dialogue with the banking industry on ESCB statistics

Frankfurt am Main, 15 March 2019

AnaCredit - *derivation of indicators*

- ✓ Delivering data with high relevance for the banking industry *without disclosing confidential statistical information*

Way forward - *tentative timeline to be agreed*

- ✓ Banking industry is invited to propose a wish-list of *aggregated indicators*

- ✓ Requirements gathering from the banking industry
  - ▪ *EBF ideally coordinating the process on the banking industry side*
  - ▪ *Ideally one single set of requirements to be submitted to the ECB*
  - ▪ *Concrete requirements on indicators (metrics, breakdowns, aggregation level, etc.)*

- • ECB *assessment* of the requirements and *feedback* on the outcome

  - ✓ Potential further iterations with EBF (telcos, meetings) to clarify requirements

- • In due time, periodic *data dissemination*

  - ✓ Still to assess *frequency*, level of *breakdowns*, further *developments*

ECB assessment

- *Sensitivity* and potential *(indirect) identification of confidential data*

  need to be carefully analysed

- *Technical aspects* also to be considered

  ➢ Implementation of new requirements in the IT system takes time

    ▪ IT system updates every ~6 months

Statistical Data Warehouse

Dissemination of AnaCredit aggregated statistics

- To be considered only *when data quality is high*   *tentatively in 2020*

- Release of data in the ECB's <u>Statistical Data Warehouse</u>   *SDW*

  ➢ Data dissemination environment for all ECB statistics

- *Other tools* may also be considered *at a later stage*

  ➢ E.g. data visualisations   *in Tableau*