General notes

The ESRB risk dashboard is a set of quantitative and qualitative indicators of systemic risk in the EU financial system. The composition and the presentation of the ESRB risk dashboard have been reviewed in the first quarter of 2017. Unless otherwise indicated: a) all EU indicators relate to the 28 Member States of the EU (the EU28) and b) all data series relate to the Euro 19 (i.e. the euro area) for the whole time series. For statistics based on the balance sheet of the MFI sector, as well as statistics on financial markets and interest rates, the series relate to the composition of the EU/euro area in the period covered (changing composition). Statistics based on the balance sheet of the MFI sector are unconsolidated.

Additional indicators to support the systemic risk assessment in the EU financial system are available in the Macroprudential Database: http://sdw.ecb.europa.eu/browse.do?node=9689335

List of countries and aggregates

Austria	AT	France	FR	The Netherlands	NL
Belgium	BE	Greece	GR	Poland	PL
Bulgaria	BG	Croatia	HR	Portugal	PT
Cyprus	CY	Hungary	HU	Romania	RO
Czech Republic	CZ	Ireland	IE	Sweden	SE
Germany	DE	Italy	IT	Slovenia	SI
Denmark	DK	Lithuania	LT	Slovakia	SK
Estonia	EE	Luxembourg	LU	United Kingdom	UK
Spain	ES	Latvia	LV	Euro area	EA
Finland	FI	Malta	MT	European Union	EU

List of acronyms

BIS	Bank for International Settlements	ICPF	Insurance Corporation and Pension Funds
CDS	Credit Default Swap	IMF	International Monetary Fund
CISS	Composite Indicator of Systemic Stress	IPD	Investment Property Databank
COREP	Common Solvency Ratio Reporting	MFI	Monetary and Financial Institutions
EBA	European Banking Authority	MMF	Money Market Funds
ECB	European Central Bank	NFC	Non-Financial Corporations
EIOPA	European Insurance and Occupational Pensions Authority	OFI	Other Financial Intermediaries
		ITS	Implementing Technical Standards
EONIA	Euro OverNight Index Average	SovCISS	Sovereign Composite Indicator of Systemic Stress
ESCB	European System of Central Banks		

Introductory note to the Section ''8. Risk related to central counterparties''

The following indicators on central counterparties are designed to provide a macroprudential, systemic perspective over time on CCPs' default resources, collateral, margins and haircuts, interoperability arrangements and concentration of clearing members. The indicators cover all 16 CCPs that are authorised in the EU and which are regulated under EMIR. Differences across CCPs may reflect differences in business models, membership structure and products cleared. An ESRB Occasional Paper provides further detail on the rationale, the computation of these indicators and open questions. The data from which these indicators were computed are published by CCPs according to the CPMI - IOSCO Public Quantitative Disclosure Framework (PQD) and have not been verified by the ESRB.

Data from all authorised CCPs in the EU are shown with the exception of Athex Clear that do not report data according to the CPMI-IOSCO

Cut-off date

Data available to the ECB by Thursday, 13 June 2019 were taken into account in these statistics.

Contact

For enquiries regarding the risk dashboard and its contents, please contact: https://ecb-registration.escb.eu/statistical-information