The MATLAB dataset 'supervisory_data.m' contains the covariance matrix and the labels of a selection of Euro Area banking supervisory data. Punctual data are not available due to confidentiality reasons. The dataset contains the covariance matrix 'C', and the relative labels of supervisory indicators, 'Labgood'. The labels may be interpreted exploiting the detailed description at the link https://www.eba.europa.eu/documents/10180/359626/Annex+III+-+FINREP+templates+IFRS.xlsx/049e48a4-e7c2-44c6-89b1-4086447bced9.

In addition, two MATLAB functions, called "UNALCE.m" and "POET.m", are provided. The former calculates UNALCE (UNshrunk ALgebraic Covariance Estimator), a covariance matrix estimator described at the link https://doi.org/10.1016/j.jmva.2019.104577. The latter calculates instead POET covariance matrix estimator (Fan et al., 2013, https://rss.onlinelibrary.wiley.com/doi/epdf/10.1111/rssb.12016). Both functions contain the detailed explanation of input and output arguments.