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