



A peek into the ECB data warehouse

EU Datathon 2022

25/03/2022

Thomas Gottron ECB Data Office

ECB Data – an example



Source: https://www.euro-area-statistics.org/statistics-insights/growth-in-loans-to-households-continues-to-increase-steadily

ECB Data – an example



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Overview of the ECB datasets

www.ecb.europa.eu ©

ECB Data - an overview

Data available on:

- Money, credit, banking statistics
- External Statistics
- Sectoral Statistics
- Surveys on enterprises and households
- Financial markets and interest rates
- Supervisory data and prudential statistics



Money, credit, banking statistics

The dataset includes:

- statistics relating to monetary aggregates and their counterparts;
- balance sheet stocks and flows for all financial subsectors;
- credit institutions and money market funds;
- other financial intermediaries including investment funds and financial vehicle corporations; insurance corporations and pension funds;
- derived statistics for the financial sector.



Money, credit, banking statistics

Data factsheet

Methodology

- Money, credit and banking on ECB website <u>https://www.ecb.europa.eu/stats/money_credit_banking/html/index.en.html</u>
- Financial corporations on ECB website <u>https://www.ecb.europa.eu/stats/financial_corporations/html/index.en.html</u>

Access to the data

- Money, credit and banking <u>http://sdw.ecb.europa.eu/browse.do?node=9691106</u>
- Financial corporations
 http://sdw.ecb.europa.eu/browse.do?node=9691098

Data availability

- Money, credit and banking: annual, quarterly, or monthly and varying starting date.
- Financial Corporations: quarterly and monthly, varying starting date.

Other information

ECB/Euro-system policy and exchange rates <u>http://sdw.ecb.europa.eu/browse.do?node=9691097</u>

External Statistics

Balance of payments and international investment positions summarises all the transactions and positions between euro area residents and non-residents, on a monthly and quarterly basis.



External Statistics

Data factsheet

Methodology

- ECB Guideline https://www.ecb.europa.eu/ecb/legal/pdf/l_06520120303en00010044.pdf
- Methodological manual (BPM6) <u>https://www.imf.org/external/pubs/ft/bop/2007/bopman6.htm</u>

Access to the data

 Balance of payments and international investment position data

http://sdw.ecb.europa.eu/browse.do?node=9688874

Data availability

• Annual, monthly or quarterly, and varying starting date.

Other information

- Eurostat publishes balance of payments / international investment positions statistics for the EU and respective countries in its public database.
- The IMF also publishes balance of payments / international investment positions statistics in its website.

Sectoral Statistics

Sector accounts present a breakdown of economic activity for all resident institutional sectors in a complete and consistent set of quarterly data.



Sectoral Statistics

Data factsheet

Methodology

 ECB financial accounts and government finance statistics guidelines

https://www.ecb.europa.eu/ecb/legal/1005/96887/html/index.en.html

 Methodological manual (ESA2010) <u>https://ec.europa.eu/eurostat/documents/3859598/5925693/KS-02-13-269-</u> <u>EN.PDF/44cd9d01-bc64-40e5-bd40-d17df0c69334</u>

Access to the data

 Sector Accounts http://sdw.ecb.europa.eu/browse.do?node=9689710

Data availability

Annual and quarterly, from the first quarter of 1999

Other information

- Eurostat publishes quarterly and annual sector accounts statistics. These data are published in its public database.
- The OECD also publishes sector accounts statistics. These data is equally released in its website.

Surveys on enterprises and households

The Survey on Access to Finance of

Enterprises (SAFE) provides information on the latest developments in the financial situation of enterprises, and documents trends in the need for and availability of external financing.

The Household Finance and Consumption Survey (HFCS) collects information on the assets, liabilities, income and consumption of households. The dataset provides insights into their economic behaviour and financial situation.



Surveys on enterprises and households

Data factsheet

Methodology

- Survey on Access to Finance of Enterprises
 <u>https://www.ecb.europa.eu/stats/pdf/surveys/sme/methodological_information_survey</u>
 <u>and_user_guide.pdf</u>
- Household Finance and Consumption Survey https://www.ecb.europa.eu/pub/pdf/scpsps/ecbsp17.en.pdf

Access to the data

- Survey on Access to Finance of Enterprises http://sdw.ecb.europa.eu/browseSelection.do?node=9138776
- Household Finance and Consumption Survey https://www.ecb.europa.eu/pub/economic-research/research-networks/html/researcher.html

Data availability

- Survey on Access to Finance of Enterprises: every six months, from 2009.
- Household Finance and Consumption Survey: every three years, from 2010.

Other information

- European Commission, SAFE survey https://ec.europa.eu/growth/access-to-finance/data-surveys_en
- Eurostat, EU Statistics on Income and Living Conditions (EU-SILC) https://ec.europa.eu/eurostat/web/income-and-living-conditions

Financial markets and interest rates

Financial markets and interest rates covers:

- MFI interest rate statistics (MIR)
- Securities Issues Statistics (SEC)
- Securities Holdings Statistics by Sector (SHSS)
- Yield curves daily euro area yield curves 3 months to 30 years.
- Euro Money Market
- Euro short term rate (€STR)
- Payment statistics
- Indicators of financial integration in the euro area

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Financial markets and interest rates

Data factsheet (1/2)

Methodology

- MFI interest rate statistics
 https://www.ecb.europa.eu/stats/financial_markets_and_interest_rates/bank_interest_rates/mfi_interest_rates/html/i_ndex.en.html
- Securities Issues Statistics guideline
 https://www.ecb.europa.eu/ecb/legal/pdf/oj jol 2015 093 r 0012 en txt.pdf
- Securities Holdings Statistics by Sector, regulation and guideline https://www.ecb.europa.eu/ecb/legal/1005/shs/html/index.en.html
- Euro area yield curves https://www.ecb.europa.eu/stats/financial markets and interest rates/euro area yield curves/html/index.en.html
- MMSR Regulation and Amending Regulation http://eur-lex.europa.eu/legal-content/EN/TXT/?uri=CELEX:32014R1333 http://eur-lex.europa.eu/legal-content/EN/TXT/?uri=CELEX:32015R1599
- Euro short term rate methodology https://www.ecb.europa.eu/paym/initiatives/interest_rate_benchmarks/shared/pdf/ecb.ESTER_methodology_and_p_ olicies.en.pdf
- Payment statistics https://www.ecb.europa.eu/stats/payment_statistics/html/index.en.html
- Indicators of financial integration in the euro area https://www.ecb.europa.eu/stats/financial_markets_and_interest_rates/financial_integration/html/index.en.html

Access to the data

- MFI interest rate statistics <u>https://sdw.ecb.europa.eu/browseExplanation.do?node=1513</u>
- Securities Issues Statistics http://sdw.ecb.europa.eu/browse.do?node=9691129
- Securities Holdings Statistics http://sdw.ecb.europa.eu/browse.do?node=9691130
- Euro short-term rates https://www.ecb.europa.eu/stats/financial markets and interest rates/euro short-term rate/html/index.en.html
- Payment Statistics https://sdw.ecb.europa.eu/browse.do?node=9691104
- Indicators of financial integration in the euro area https://sdw.ecb.europa.eu/browse.do?node=9691128

Financial markets and interest rates

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Data factsheet (2/2)

Data availability

- MFI interest rate statistics: monthly, and varying starting date.
- Securities Issues Statistics: monthly for euro area countries, annual for non-euro area EU Member States, from December 1989 where available.
- Securities Holdings Statistics by Sector: quarterly, from the fourth quarter of 2013.
- Euro Money Market: reserve maintenance period, from 2017 and 2018, respectively, for unsecured and secured segment.
- Pre-€STR: reserve maintenance period, from 15 March 2017.
- Payment Statistics: yearly, varying starting date.
- Indicators of financial integration in the euro area: annual, quarterly, monthly and daily according to statistics, varying starting date.

Other information

- Bank for International Settlements (BIS) debt securities statistics https://www.bis.org/statistics/about_securities_stats.htm
- Bank for International Settlements payments and financial market infrastructure statistics <u>https://www.bis.org/statistics/payment_stats.htm</u>

Supervisory data and prudential statistics

Supervisory data include aggregated Supervisory Banking Statistics of significant institutions. The ECB also publishes selected information for individual banks on solvency and leverage ratios and risk-weighted assets.

Consolidated banking data contain information on profitability, balance sheets, asset quality, liquidity and solvency of EU banks, and refer to all EU Member States.

Macro-prudential statistics include indicators for macro-prudential analysis. Indicators that can be used to explain and predict financial crisis episodes are included within the Macro-prudential Database.



Supervisory data and prudential statistics

Data factsheet

Methodology

- Supervisory data website <u>https://www.bankingsupervision.europa.eu/banking/statistics/html/index.en.html</u>
- Consolidated banking data <u>https://www.ecb.europa.eu/stats/supervisory_prudential_statistics/consolidated_banking_data/html/index.en.html</u>
- Macro-prudential statistics
 <u>https://www.ecb.europa.eu/stats/supervisory_prudential_statistics/macroprudential_statistics/html/index.en.html</u>

Access to the data

- Statistical Data Warehouse <u>https://sdw.ecb.europa.eu/home.do</u>
- Consolidated banking data http://sdw.ecb.europa.eu/browse.do?node=9691144

 Macro-prudential database http://sdw.ecb.europa.eu/browse.do?node=9689335

Data availability

- Supervisory data: quarterly, from 2016
- Consolidated banking data: annual and quarterly, from 2014 onwards. Series starting in 2007 correspond to series with data from 2007 to 2014Q4 coming from the CBD, mapped into CBD2.
- Macro-prudential statistics: monthly, quarterly or annual and varying starting date.



How to access ECB datasets

Uata.europa.eu

English (en) 🗸 🗸



The official portal for European data



Euro Area Statistics





This website is about euro area and national central bank statistics, and presents a sub-set of available and easily shared statistics.



Statistical Data Warehouse

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Further information

- Help pages <u>https://sdw.ecb.europa.eu/help.do</u>
- API documentation and manual <u>https://sdw-wsrest.ecb.europa.eu/help/</u>

https://sdw.ecb.europa.eu/

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2021Q3

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