OVERVIEW OF EUROPEAN CENTRAL BANK DATASETS FOR THE EU DATATHON 2019

Challenge 2: '*New insights in economics and finance*'

Please refer to the last page for guidance on how to access the datasets and for a list of abbreviations.

Challenge	Challenge 2: 'New insights in economics and finance'
Provider	European Central Bank
Data name	*Money, credit, banking statistics*
Description	The dataset includes: • statistics relating to monetary aggregates and their counterparts; • balance sheet stocks and flows for all financial sub-sectors; • 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.
Methodology	– *Money, credit and banking on ECB website* – *Financial corporations on ECB website*
Access the data	– *Money, credit and banking* – *Financial corporations*
Data availability	– *Money, credit and banking: annual,* quarterly, or monthly and varying starting date. – *Financial Corporations:* quarterly and monthly, varying starting date.
Other info	*ECB/Euro-system policy and exchange rates*

Challenge	Challenge 2: 'New insights in economics and finance'
Provider	European Central Bank
Data name	*External Statistics*
Description	**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. The different accounts within the balance of payments are distinguished according to the nature of the economic resources (e.g. goods, services, income or financial resources) provided and received. The balance of payments is based on a double-entry accounting system. Each transaction is recorded as consisting of two entries – a credit entry and a debit entry. The sum of the credit entries and the sum of the debit entries are the same. The international investment positions shows the outstanding amount and composition of:

	• Euro area residents' financial claims on non-residents
	• Euro area residents' financial liabilities to non-residents
	The difference between the assets and liabilities is the net international investment positions and represents either a net claim on, or a net liability to, non-euro area residents. In addition the other changes in financial assets and liabilities account records the changes in positions due to economic events other than transactions. It allows for a full reconciliation of the changes in the international investment positions broken down into transactions, revaluations (price and exchange rate changes) and other volume changes.
Methodology	– *ECB Guideline* – *Methodological manual (BMP6)*
Access the data	*Balance of payments and international investment position data*
Data availability	Annual, monthly or quarterly, and varying starting date.
Other info	– 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.

Challenge	**Challenge 2: 'New insights in economics and finance'**
Provider	European Central Bank
Data name	*Sectoral Statistics*
Description	**Sector accounts** present a breakdown of economic activity for all resident institutional sectors in a complete and consistent set of quarterly data. They provide comprehensive information not only on the economic activities of households, non-financial corporations, financial corporations and the government, but also on the interactions between these sectors and the rest of the world. Sector accounts consist of financial and non-financial accounts. They link financial and non-financial statistics, thereby allowing for an integrated analysis of non-financial economic activities (such as gross fixed capital formation) and financial transactions (such as the issuance of debt). The euro area accounts also contain consist financial balance sheets, as well as major components of non-financial assets.
Methodology	– *ECB financial accounts and government finance statistics guidelines* – *Methodological manual (ESA2010)*
Access the data	*Sector Accounts*
Data availability	Annual and quarterly, from the first quarter of 1999

Other info	– 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.

Challenge	**Challenge 2: 'New insights in economics and finance'**
Provider	European Central Bank
Data name	*Surveys on enterprises and households*
Description	**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.
Methodology	– *Survey on Access to Finance of Enterprises* – *Household Finance and Consumption Survey*
Access the data	– *Survey on Access to Finance of Enterprises* – *Household Finance and Consumption Survey*
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 info	– *European Commission, SAFE survey* – *Eurostat, EU Statistics on Income and Living Conditions (EU-SILC)*

Challenge	**Challenge 2: 'New insights in economics and finance'**
Provider	European Central Bank
Data name	*Financial markets and interest rates*
Description	Financial markets and interest rates covers: • **MFI interest rate statistics** (MIR)**:** interest rates and volumes of applied by Monetary Financial Institutions (*banks*) resident in the euro area to euro-denominated deposits from and loans to households and non-financial corporations resident. • **Securities Issues Statistics** (SEC): information on outstanding amounts, gross issues and redemptions of debt securities and listed shares issued by euro area residents, broken down by issuer country, sector, instrument type, original maturity, coupon type and currency of denomination. • **Securities Holdings Statistics by Sector** (SHSS): information on securities held by euro area resident sectors, broken down by instrument

	type and selected issuer countries
	• **Yield curves** – daily euro area yield curves 3 months to 30 years.
	• **Euro Money Market**: transactions reported in the unsecured and secured segments under the MMSR regulation. Transactions are broken down by type, counterparty sector and tenor. Aggregated total nominal amounts, daily average nominal amounts and weighted average rates are published for each maintenance period.
	• **Pre-ESTER**: the forthcoming Euro Short-Term Rate (ESTER) will cover daily rate, volume and dispersion data of the euro denominated unsecured money market borrowing transactions between financial institutions. As a forerunner to this, Pre-ESTER is a time-lagged publication based on the main methodological features of ESTER, using data from the unsecured market segment of the Money Market Statistical Reporting (MMSR).
	• **Payment statistics:** information on payment transactions in EU countries, regarding both the usage of different payment services and instruments, and payments processed by the main payment and settlement systems. Data on the general economic situation in each country are available for comparison. The statistics also cover securities trading, clearing and settlement for the different types of pre- and post-trade infrastructures and systems.
	• **Indicators of financial integration in the euro area** cover the main financial market segments of the euro area, covering the money market, bond markets, equity markets and banking markets, including indicators related to market infrastructures.
Methodology	– *MFI interest rate statistics* – *Securities Issues Statistics guideline* – *Securities Holdings Statistics by Sector, regulation and guideline* – *Euro area yield curves* – *MMSR Regulation ECB/2014/48* and *Amending Regulation ECB/2015/30* – *Pre-ESTER methodology* – *Payment statistics* – *Indicators of financial integration in the euro area*: methodology of these indicators is explained here.
Access the data	– *MFI interest rate statistics* – *Securities Issues Statistics* – *Securities Holdings Statistics* – *Pre-ESTER* – *Payment Statistics* – *Indicators of financial integration in the euro area*
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-ESTER:* 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 info	– *Bank for International Settlements (BIS) debt securities statistics* – *Bank for International Settlements payments and financial market infrastructure statistics*

Challenge	**Challenge 2: 'New insights in economics and finance'**
Provider	European Central Bank
Data name	*Supervisory data and prudential statistics*
Description	**Supervisory data** include aggregated Supervisory Banking Statistics of significant institutions, including information on: - balance sheet composition and profitability - capital adequacy and leverage - asset quality - funding - liquidity - data quality For each reporting period, the sample includes banks reporting Common Solvency Ratio Reporting (COREP, capital adequacy) and Financial Reporting (FINREP, financial) information. The statistics offer insights into developments over time, country breakdowns and classifications. The ECB also publishes selected information for individual banks on: - solvency and leverage ratios; - 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. The banks are divided into three size groups: small, medium-sized and large. Information on foreign-controlled institutions active in EU countries is also provided. Aggregates and indicators are published depending on the availability of the underlying data. **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. Several of these indicators are included also in the ESRB Risk Dashboard. The indicators in the Macro-prudential database are grouped into seven core categories, - macroeconomic and financial market indicators

	• debt and credit indicators • residential real estate indicators • commercial real estate indicators • banking sector indicators • non-bank indicators • interconnectedness indicators
Methodology	– *Supervisory data website* – *Consolidated banking data* – *Macro-prudential statistics*
Access the data	– *Supervisory data website*- (From March 2019 onwards, Supervisory data will be available on the ECB Statistical Data Warehouse) – *Consolidated banking data* – *Macro-prudential database*
Data availability	– *Supervisory data*: quarterly, from 2016 onwards. – *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.
Other info	*No info*

How to access ECB Statistics

There are (at least) three access possibilities for ECB Statistics.

The [Statistical Data Warehouse (SDW)](#) is the ECB's flagship of online data services for statistics and data. It features robust and simple-to-use interfaces that allow users to find, display, chart and download euro area data, including in some cases national breakdowns.

On the home page you can find a *navigation menu*, *interactive graphs* of key euro area indicators as well as a *News & Updates* section including information on the last updated datasets and not only. A *search engine* in the upper-right corner is also available.

To browse for data in SDW, one can access extendable *navigation menu* or use the *search functionality* and filter its data selection.

The **Navigation menu** can be found on left-hand side and offers data on a wide range of some interesting topics. Use the + / − to expand/hide specific areas. Main areas for searching dataset are:

- *Publications* - browse the data, attached to the single sub-sections, by a variety of SDW publications, press releases and reports.
- *Full content* – browse the available datasets that the SDW offers, for each dataset this section provides metadata information, browse and export options.
- List of economic concepts like exchange rates, monetary aggregates, financial indicators. For example by clicking the [*Money, credit and banking*](#) node, the content of the page will list a short description about the data:
    - *Overview:* a table of content, which offers quick access to the lower levels.
    - *Dataset*s: a list of datasets, whose data can be directly browsed, exported, downloaded from here.
    - *Publications and Dashboard*s: all the publications related to the current browsed data.
    - *Methodology:* additional documentation.
    -

Search functionality would be more useful for a specific data browsing. It can be found in the top right corner of the page. You can choose *Google Search* or *SDW Search* and you can search for free text or series keys. The function comes up with suggestions meant to simplify your work for getting the right data.

The SDW functions further allow you to make a *Data Selection* of particular time series, to display *Metadata*, *Data Table* or *Data Chart*, to export the series of your choice. To choose an action, click on the relevant button from the data toolbar available at the top of most of the pages:

The statistics and data can also be accessed via the statistics webpage of the ECB. Here the data is structured according to the main economic and financial concepts and provides explanations of the datasets and the underlying methodology and press releases.

The third site "Our statistics" presents a sub-set of core euro area and national breakdowns using visualisations, common language and available in all EU languages. The visualisations can easily be re-used/embedded in digital media

Glossary

B.O.P. – Balance of Payments
BIS - Bank for International Settlements
COREP – Common Solvency Ratio Reporting
EBA – Euro Banking Association
ECB – European Central Bank
ESRB – European Systemic Risk Board
ESTER – Euro Short-Term Rate
EU – European Union
FINREP – Financial Reporting
GAAP – Generally accepted accounting principles
G-SIIs – Gobal Systemically Important Institutions
HFCS – Household Finance and Consumption Survey
I.I.P. – International Investment Positions
IFRS – International Financial Reporting Standards
IMF – International Monetary Fund
ITS – implementing technical standards
MFI – Monetary Financial Institutions
MIR - MFI interest rate statistics
MMSR – Euro Money Market
MPDB – Macroprudential Database
OECD – Organization for Economic Cooperation and Development
O-SIIs – Other Systemically Important Institutions
SAFE – Survey on Access to Finance of Enterprises
SDW – Statistical Data Warehouse
SEC – Securities Issues Statistics
SHSS – Securities Holdings Statistics by Sector
SIs – Significant Institutions
SSM – Single Supervisory Mechanism