



EUROPEAN CENTRAL BANK
EUROSYSTEM



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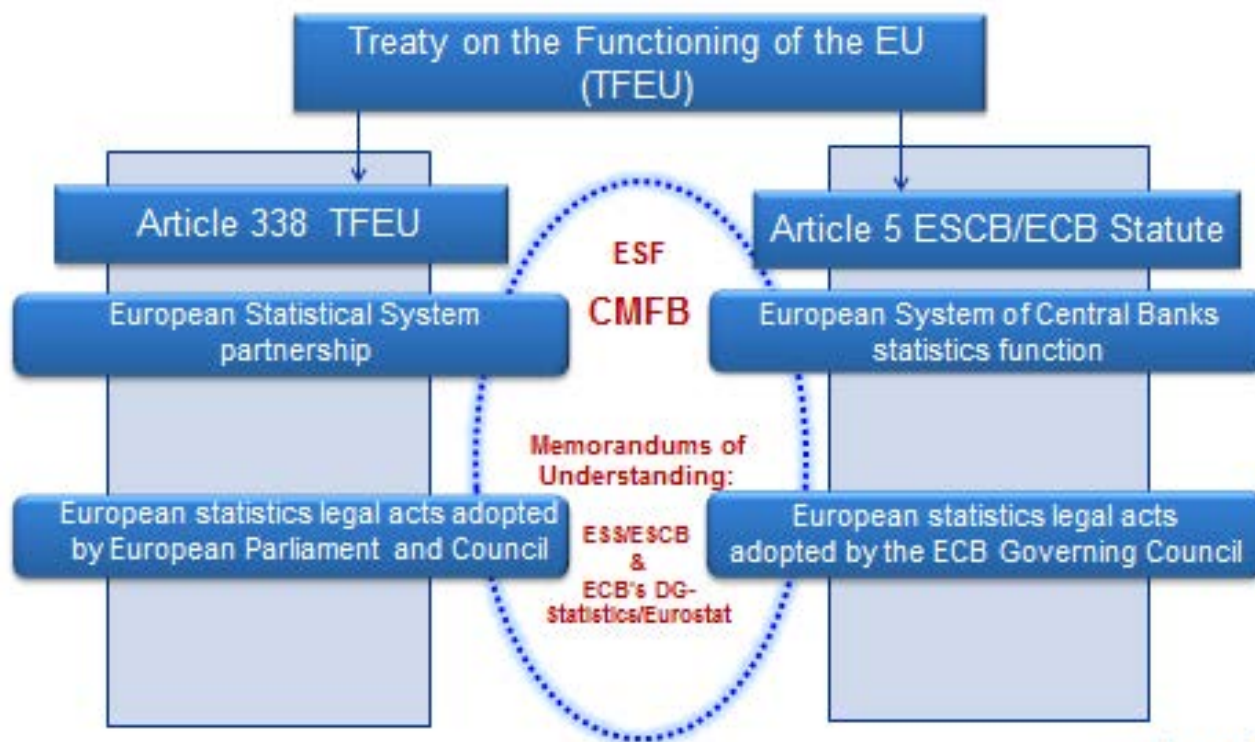
European statistics by the ESCB Overview

- World Statistics Day 2015 -

Outline

- 1 What are European statistics by the ESCB?
- 2 Financial crisis – new tasks and new questions
- 3 The response of the ESCB statistical function

Two pillars for European economic and financial statistics



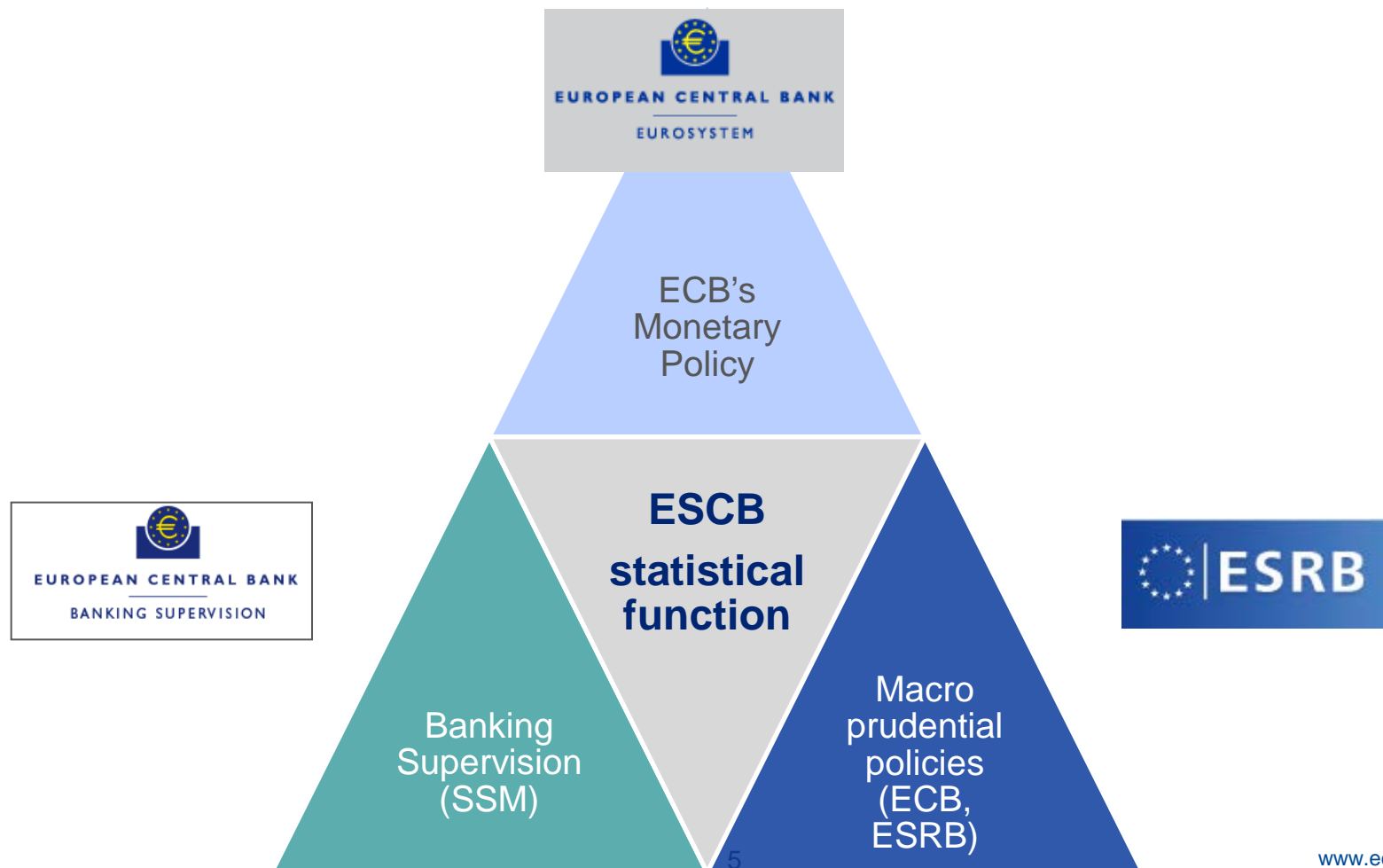
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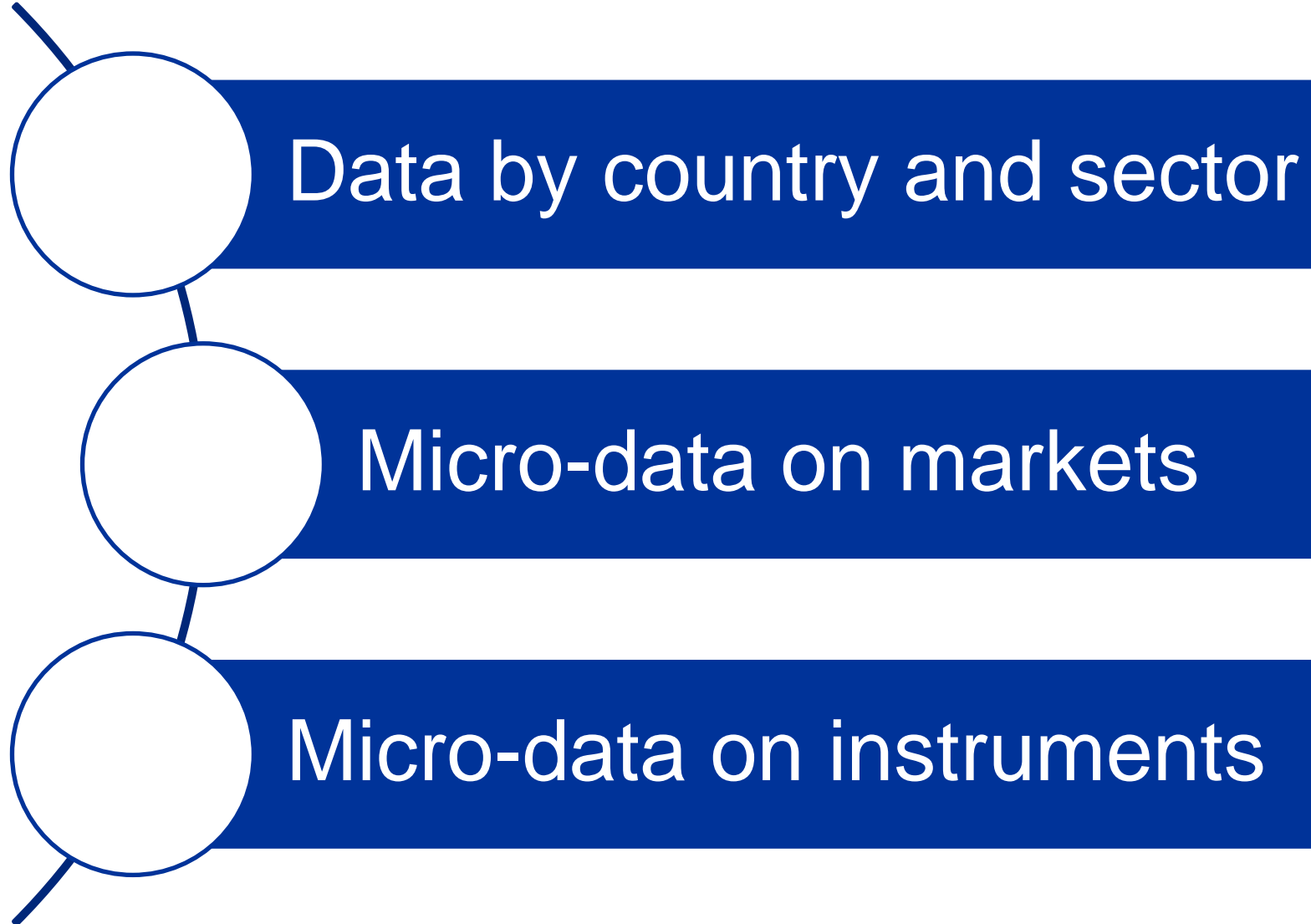
- European statistics by the ESCB



- European statistics produced by Eurostat and the national statistical offices (e.g. GDP, HICP, labour market and short-term business statistics)

- New responsibilities for macro- and micro-prudential policies
- Heterogeneity - Relevance of country and sectoral imbalances
- Market fragmentation and complexity of financial instruments





Quarterly Household Sector Report

- Displays the **entire cycle** of households' economic and financial activity
- Euro area and **country data**
- Wide, comprehensive and detailed range of **economic and financial indicators for the Household Sector**
- It refers to the household sector or “**the average per capita**”

Enhanced bank balance sheets and interest rates

- New data addressing the **impact of securitisation**
- New data on **interest rates applied to new business** (excluding renegotiations)
- New data on **payment habits** across the euro area

Money market statistical reporting

- Why?
 - information on the **transmission mechanism** of monetary policy decisions
 - provide information to market participants **on market functioning**
- What? – **daily operations on a transaction-by-transaction basis** in four market segments: **secured, unsecured, FX swaps and OIS**
- Who? - **53 largest banks** in the euro area
- When? – Starting **summer 2016**
- Legal basis? - **ECB Regulation ECB/2014/48**

Centralised Securities Database (CSDB)
-
Who issues what?

Securities Holdings Statistics Database (SHSDB)
-
Who holds what?

Example:
Issuer A issues a **security B** which is held by **Holder C** at the **amount of X EUR**



Issuer reference data

Issuer identifier
Issuer name
Issuer sector
Issuer country
...

Instrument reference data

Instr. Identifier
Instrument type
Amount outstanding
Price
...

Holder reference data

Sector
Country
...
...
...

Holding data

Holding amount
Amount type
Valuation type
Consolidation flag
...

AnaCredit - multipurpose dataset of harmonised granular data on loans and guarantees from banks to non-financial corporations

- Why?
 - information on the transmission mechanism of monetary policy decisions
 - better assessment of concentration of risk towards certain segments of economy
- What? – bank loans (and guarantees) above 25,000€ to non-financial corporations (not households!)
- Who? – all banks in the euro area
- When? – tentatively March 2018
- Legal basis? - ECB Regulation in preparation

Thank you for your attention



Any questions?