

## Inventory of statistical data available and published on cross-border exposures of financial and non-financial corporations (ECB, OECD, BIS, and IMF)

Data Custodian	Dataset	Instrument breakdown	Non-domestic counterpart area	Non-domestic counterpart sectors	Frequency	Timeliness (calendar/ working days)	Comments	Website link
ECB	<p><a href="#">Monetary Financial Institutions (MFIs) balance sheet items statistics</a></p> <p><b>Availability:</b></p> <p><b>Reference area:</b> euro area  (selected data for individual euro area and individual EU countries also published)</p> <p><b>Reference sector:</b> Eurosystem/NCBs and other MFIs (mainly credit institutions and money market funds)</p> <p><b>Legal act:</b>  <a href="#">Regulation ECB/2008/32</a></p>	<p><b>Assets:</b> External assets; Loans; Securities other than shares; MMF shares/units; Shares and other equity.</p> <p><b>Liabilities:</b> External liabilities; Deposits.</p>	<p>Other euro area countries (as a total);</p> <p>Extra euro area;</p> <p>Individual euro area and other EU countries (for selected items).</p>	<p><b>Intra euro area positions:</b> MFI; Non-MFIs.</p> <p><b>Extra euro area positions:</b> Total; Banks; Non-banks. (further breakdown of non-banks into general government and other sectors for selected items).</p>	Monthly/ Quarterly	<p><b>Monthly:</b> M+19 wd (euro area) M+40 cd (other EU) <b>Quarterly:</b> 2 months.</p>	<p>The framework is harmonised in the EU, but detailed data on cross-border positions are published only for the euro area as a whole and individual euro area countries.</p> <p>For EU non-euro area member states data on cross-border positions are only available for aggregated external assets and liabilities with all non-domestic counterparts.</p> <p>SNA residency approach.</p> <p>No consolidation of cross-border intra-group positions.</p> <p>Most data are published for other MFIs only.</p>	<p><b>ECB website:</b> <a href="http://www.ecb.europa.eu/stats/money/aggregates/bsheets/html/index.en.html">http://www.ecb.europa.eu/stats/money/aggregates/bsheets/html/index.en.html</a></p> <p><b>ECB statistical data warehouse:</b> <a href="http://sdw.ecb.europa.eu/browse.do?node=2018811">http://sdw.ecb.europa.eu/browse.do?node=2018811</a></p> <p><b>Euro area cross border positions:</b> <a href="https://stats.ecb.europa.eu/stats/download/bsi_crossborder/bsi_crossborder.pdf">https://stats.ecb.europa.eu/stats/download/bsi_crossborder/bsi_crossborder.pdf</a></p> <p><b>Euro area country cross border positions:</b> <a href="http://www.ecb.europa.eu/stats/money/aggregates/cross/html/domestic_cross_border_2011-">http://www.ecb.europa.eu/stats/money/aggregates/cross/html/domestic_cross_border_2011-</a></p>

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								<a href="#">01.en.html</a>
ECB	<p><a href="#">Money Market Funds (MMFs) balance sheet items statistics</a></p> <p><b>Availability:</b> Reference area: euro area as a whole only.</p> <p><b>Legal act:</b> <a href="#">Regulation ECB/2008/32</a></p>	<p><b>Assets:</b> External assets; Loans; Securities other than shares; MMF shares/units; Shares and other equity.</p> <p><b>Liabilities:</b> External liabilities; Deposits; MMF shares/units.</p>	Extra euro area.	Total. For loans and securities other than shares: Banks; General government; Other sectors.	Quarterly	Q+ 50 cd.	<p>The harmonised collection framework is applied by euro area countries.</p> <p>Data are currently released for the euro area as a whole only.</p> <p>SNA residency approach.</p> <p>No consolidation of cross-border intra-group positions.</p>	<p><b>ECB website:</b> <a href="http://www.ecb.europa.eu/stats/money/aggregates/bsheets/html/ind ex.en.html">http://www.ecb.europa.eu/stats/money/aggregates/bsheets/html/ind ex.en.html</a></p> <p><b>ECB statistical data warehouse:</b> <a href="http://sdw.ecb.europa.eu/browse.do?node=8257806">http://sdw.ecb.europa.eu/browse.do?node=8257806</a></p>
ECB	<p><a href="#">Credit Institutions (CIs) balance sheet items statistics</a></p> <p><b>Availability:</b> Reference area: euro area as a whole only.</p> <p><b>Legal act:</b> <a href="#">Regulation ECB/2008/32</a></p>	<p><b>Assets:</b> External assets; Loans; MMF shares/units; Securities other than shares; Shares and other equity.</p> <p><b>Liabilities:</b> External liabilities; Deposits.</p>	Extra euro area.	Total. For all items except external assets and liabilities: Banks; General government; Other sectors.	Quarterly	Q+ 2 months.	<p>The harmonised collection framework is applied by euro area countries.</p> <p>Data are currently released for the euro area as a whole only.</p> <p>SNA residency approach.</p> <p>No consolidation of cross-border intra-group positions.</p>	<p><b>ECB website:</b> <a href="http://www.ecb.europa.eu/stats/money/aggregates/bsheets/html/ind ex.en.html">http://www.ecb.europa.eu/stats/money/aggregates/bsheets/html/ind ex.en.html</a></p> <p><b>ECB statistical data warehouse:</b> <a href="http://sdw.ecb.europa.eu/browse.do?node=8257837">http://sdw.ecb.europa.eu/browse.do?node=8257837</a></p>

Data Custodian	Dataset	Instrument breakdown	Non-domestic counterpart area	Non-domestic counterpart sectors	Frequency	Timeliness (calendar/ working days)	Comments	Website link
ECB	<p><a href="#">Investment Funds (IFs) balance sheet items statistics</a></p> <p><b>Availability:</b></p> <p>Reference area: euro area as a whole only.</p> <p><b>Legal act:</b></p> <p><a href="#">Regulation ECB/2007/8</a></p>	<p><b>Assets:</b></p> <p>Deposit and loan claims; Securities other than shares; Shares and other equity,</p> <ul style="list-style-type: none"> <li>- o/w IF and MMF s/u;</li> <li>- o/w quoted shares excluding IF and MMF s/u;</li> <li>- o/w shares and other equity excluding IF and MMF s/u;</li> </ul> <p>Non-financial assets.</p> <p><b>Liabilities:</b></p> <p>IF s/u.</p>	Other euro area countries (as a total); Extra euro area; JP, US and other EU non-euro area member states (for the items securities other than shares, shares and other equity, and its o/w positions).	<p><b>Intra euro area positions:</b></p> <p>MFI; Non-MFIs (further broken down by General government, OFIs, ICPFs, NFCs and households (including NPISH) as applicable).</p> <p><b>Extra euro area positions:</b></p> <p>Total.</p>	Monthly/ Quarterly	M+34 wd.	<p>The harmonised collection framework is applied by euro area countries, plus selected EU non-euro area member states.</p> <p>Data are released for IFs broken down by investment policy (equity, bond, mixed, real estate, hedge funds or other) and type (open-end, close-end)</p> <p>Data on IF cross-border positions are currently only for the euro area as a whole.</p> <p>SNA residency approach.</p> <p>No consolidation of cross-border intra-group positions.</p>	<p><b>ECB website:</b></p> <p><a href="http://www.ecb.europa.eu/stats/money/funds/html/index.en.html">http://www.ecb.europa.eu/stats/money/funds/html/index.en.html</a></p> <p><b>ECB statistical data warehouse:</b></p> <p><a href="http://sdw.ecb.europa.eu/browse.do?node=17066">http://sdw.ecb.europa.eu/browse.do?node=17066</a></p>
ECB	<p><a href="#">Financial Vehicle Corporations (FVC) balance sheet items statistics</a></p> <p><b>Availability:</b></p> <p>Reference area: euro area as a whole only.</p> <p><b>Legal act:</b></p> <p><a href="#">Regulation ECB/2008/30</a></p>	<p><b>Assets:</b></p> <p>Securitised loans; Securities other than shares (with maturity breakdown).</p>	Other euro area countries (as a total); Extra euro area.	Total	Quarterly	Q+35 wd	<p>The harmonised collection framework is applied by euro area countries only.</p> <p>Data are currently released for the euro area as a whole.</p> <p>SNA residency approach.</p> <p>No consolidation of cross-border intra-group positions.</p>	<p><b>ECB website:</b></p> <p><a href="http://www.ecb.europa.eu/stats/money/fvc/html/index.en.html">http://www.ecb.europa.eu/stats/money/fvc/html/index.en.html</a></p> <p><b>ECB statistical data warehouse:</b></p> <p>[to be completed]</p>

Data Custodian	Dataset	Instrument breakdown	Non-domestic counterpart area	Non-domestic counterpart sectors	Frequency	Timeliness (calendar/ working days)	Comments	Website link
ECB	<p><a href="#">Insurance Corporations and Pension Funds (ICPFs) balance sheet items statistics</a></p> <p><b>Availability:</b> Reference area: euro area as a whole only.</p> <p><b>Legal act:</b> No binding legal framework; dataset based on collection of not fully harmonised national datasets.</p>	<p><b>Assets:</b> Deposits (with maturity breakdown); Loans; Securities other than shares; Quoted shares; MMF shares/units; IF shares/units; Prepayments of insurance premiums and reserves for outstanding claims.</p> <p><b>Liabilities:</b> Loans received; Net equity of households in life insurance and pension fund reserves (on an annual basis further broken down into unit-linked/non-unit linked and defined contribution/defined benefit/hybrid schemes respectively); Prepayments of insurance premiums and reserves for outstanding claims.</p>	Other euro area countries (as a total); Extra euro area.	<p><b>Intra euro area positions:</b> MFI; Non-MFIs (further broken down by General government, OFIs, ICPFs, NFCs and households (including NPISH) as applicable).</p> <p><b>Extra euro area positions:</b> Total.</p>	Quarterly/ Annually	<p><b>Quarterly:</b> Q+90 wd</p> <p><b>Annually:</b> A+9 months</p>	<p>The standardised but not fully harmonised collection framework is applied by euro area countries only.</p> <p>Data on ICPF cross-border positions are currently not released for individual euro area countries.</p> <p>SNA residency approach.</p> <p>No consolidation of cross-border intra-group positions.</p>	<p><b>ECB website:</b> [to be completed after June 2011)</p> <p><b>ECB statistical data warehouse:</b> <a href="http://sdw.ecb.europa.eu/browse.do?node=2018773">http://sdw.ecb.europa.eu/browse.do?node=2018773</a></p>

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ECB	<p><a href="#">Balance of payments and international investment positions statistics</a></p> <p><b>Availability:</b></p> <p>Reference area: euro area as a whole only.</p> <p><b>Reference sector:</b> MFIs with split between Eurosystem and other MFIs (for selected items)</p> <p><b>Non-MFIs</b> with split between general government and other sectors (for selected items)</p> <p><b>Legal act:</b> <a href="#">Guideline ECB/2004/15</a>, as amended by <a href="#">Guideline ECB/2007/3</a></p>	<p><b>Current and capital accounts:</b> Detailed breakdowns by type of account (especially for the income account), credits and debits separately); no breakdown by resident sector.</p> <p><b>Financial accounts:</b> Direct investments Portfolio investment Financial derivatives Other investment Reserve assets (Outstanding amounts and transactions; split by resident sector; credits/assets and debits/liabilities separately; breakdowns by instrument [equity, other capital, debt instruments, loans/currency and deposits, financial derivatives]. Currency breakdown (EUR, USD and other) for debt securities.</p>	Extra euro area; for selected breakdowns: EU countries outside the euro area (o/w for Denmark, Sweden, UK, EU institutions, and other), Brazil, Canada, China, India, Japan, Russia, Switzerland, US.	<b>Extra euro area positions:</b> Total.	Monthly/ Quarterly/ Annually/ Semi-annually	<p><b>Monthly:</b> M + 30wd</p> <p><b>Quarterly:</b> Q + 90cd</p> <p><b>Annually:</b> A + 9 months Semi-annual S + 6 months</p>	<p>The framework is harmonised in the euro area.</p> <p>Data are currently not released for individual euro area countries.</p> <p>SNA residency approach.</p> <p>No consolidation of cross-border intra-group positions.</p>	<p><b>ECB website:</b> <a href="http://www.ecb.int/stats/external/balance/html/index.en.html">http://www.ecb.int/stats/external/balance/html/index.en.html</a></p> <p><b>ECB statistical data warehouse:</b> <a href="http://sdw.ecb.europa.eu/browse.do?node=2018778">http://sdw.ecb.europa.eu/browse.do?node=2018778</a></p>

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ECB	<p><a href="#">Euro area financial accounts</a></p> <p><b>Availability:</b></p> <p>Reference area: euro area as a whole and individual EU countries</p> <p><b>Reference sector:</b></p> <p>For deposits and loans, positions are available for NFCs, MFIs, OFIs, ICPFs, general government and households individually</p> <p><b>Legal act:</b></p> <p><a href="#">Guideline ECB/2005/13</a></p>	<p><b>Assets and liabilities:</b></p> <p>Monetary gold and SDRs; Currency; Deposits; Short-term debt securities; Long-term debt securities; Short-term loans; Long-term loans; Shares and other equity;</p> <ul style="list-style-type: none"> <li>- Quoted shares;</li> <li>- Unquoted shares and other equity;</li> <li>- Mutual fund shares;</li> </ul> <p>Insurance technical reserves;</p> <ul style="list-style-type: none"> <li>- Life insurance and pension funds reserves;</li> <li>- Prepayments of insurance premiums and reserves for outstanding claims;</li> </ul> <p>Other accounts receivable and payable (including financial derivatives).</p>	Rest of the world as a whole.	Total.	Quarterly	Q+120cd.	<p>The framework is harmonised in the euro area.</p> <p>Data for individual EU countries might not be available in full due to confidentiality issues.</p> <p>SNA residency approach.</p> <p>No consolidation of cross-border intra-group positions.</p>	<p><b>ECB website:</b></p> <p><a href="http://www.ecb.int/stats/acc/html/index.en.html">http://www.ecb.int/stats/acc/html/index.en.html</a></p> <p><b>ECB statistical data warehouse:</b></p> <p><a href="http://sdw.ecb.europa.eu/reports.do?node=100002340">http://sdw.ecb.europa.eu/reports.do?node=100002340</a></p>

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OECD	<p><b>Institutional Investors</b><sup>1</sup>: collection of official data pertaining to;</p> <ul style="list-style-type: none"> <li>- Investment funds, split between open-end and closed-end, (and further broken down)</li> <li>- Insurance companies split between life and non-life</li> <li>- Pension funds</li> <li>- Other forms of institutional savings.</li> </ul> <p>Geographical coverage: OECD countries and the Russian Federation.</p>	<ul style="list-style-type: none"> <li>- Securities other than shares (divided into short-term and long-term securities</li> <li>Loans (divided into short-term and long-term loans)</li> <li>- Shares and other equities</li> <li>- Other financial assets.</li> </ul> <p>A further breakdown is reported between:</p> <ul style="list-style-type: none"> <li>- securities, loans and shares issued by residents</li> <li>- and securities, loans and shares issued by non-residents.</li> </ul>	<p>Breakdown between residents and non-residents (without further split) for securities, loans and shares.</p> <p>Data are presented in an "aggregate to aggregate" type.</p>	<p>No counterpart sectors so far.</p>	<p>Annual data are available from 1980 onwards.</p> <p>The WPFS has approved the collection of quarterly data (just started in February 2011).</p>	<p>For most countries: reference year + 6 to 9 months.</p> <p>For the few other countries: reference year + up to 13 months.</p>	<ul style="list-style-type: none"> <li>- Data are compiled according to residency and are consolidated (for the aggregated types of investors) and not consolidated (for the sub-sectors);</li> <li>- all data are accessible through the OECD web site;</li> <li>- this data collection under the auspices of the WPFS (parent body CMF).</li> </ul> <p><u>Anticipated future developments:</u></p> <ul style="list-style-type: none"> <li>- methodological information will be made available on a dedicated website</li> <li>- extension to more sectors (of which SPEs) and to liabilities.</li> </ul>	<p><a href="http://stats.oecd.org/Index.aspx?DataSetCode=71A">http://stats.oecd.org/Index.aspx?DataSetCode=71A</a></p>
OECD	<p><b>Bank profitability</b><sup>2</sup>: collection of official income statement and balance sheet data pertaining to banks. Additional information on the structure of the national financial</p>	<p>Banks:</p> <ul style="list-style-type: none"> <li>- commercial banks, large and foreign;</li> <li>- saving banks;</li> <li>- co-operative banks;</li> <li>- other monetary institutions.</li> </ul>	<p>No counterpart for detailed items.</p> <p>Breakdown between residents and non-residents (without further split) for Total assets/liabilities.</p>	<p>For assets, breakdown between Cash and balance with Central bank and Interbank deposits</p> <p>For liabilities, information on</p>	<p>Annual data are available from 1987 onwards</p>	<p>For most countries: reference year + 10 to 24 weeks;</p> <p>For the other countries:</p>	<ul style="list-style-type: none"> <li>- Data are compiled according to residency and are not consolidated;</li> <li>- all data are accessible through the OECD web site;</li> <li>- this data collection under the auspices of the WPFS (parent body CMF)</li> </ul>	<p><a href="http://stats.oecd.org/Index.aspx?DataSetCode=BP1">http://stats.oecd.org/Index.aspx?DataSetCode=BP1</a></p>

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	<p>systems.</p> <ul style="list-style-type: none"> <li>- classification according to the residency and to currencies (national and foreign)</li> </ul> <p>Geographical coverage: OECD countries and the Russian Federation.</p>	<p>Instruments:</p> <ul style="list-style-type: none"> <li>- Interbank deposits</li> <li>- Loans</li> <li>- Securities</li> <li>- Other assets.</li> </ul> <p>A further breakdown is reported between:</p> <ul style="list-style-type: none"> <li>- Short-term securities</li> <li>- Bonds</li> <li>- Share and participations</li> <li>- Claims on non-residents.</li> </ul>		<p>Borrowing from Central bank, and breakdown between Interbank deposits and Customer deposits.</p>		<p>reference year + 9 months.</p>	<ul style="list-style-type: none"> <li>- Detailed country metadata are published and are available in English at <a href="http://dx.doi.org/10.1787/9789264089907-en">http://dx.doi.org/10.1787/9789264089907-en</a></li> <li>- A French version is also available and published.</li> </ul> <p>Anticipated future developments:</p> <ul style="list-style-type: none"> <li>- more relevant indicators and revised list of items, depending on resources.</li> </ul>	
<b>OECD</b>	<p><a href="#">Foreign Direct Investment Statistics</a><sup>3</sup></p> <ul style="list-style-type: none"> <li>- Cover all sectors</li> <li>- Recorded according to residency of institutional units</li> </ul> <p>Geographical coverage: OECD countries and selected non-</p>	<p>Inward and outward FDI</p> <p>(i) FDI Positions (net) broken down by</p> <ul style="list-style-type: none"> <li>- Equity investment</li> <li>- Debt instr. (intercomp)</li> </ul> <p>(ii) FDI Financial flows (net) broken down by</p> <ul style="list-style-type: none"> <li>- Equity investment</li> <li>- Reinvestment of Earn.</li> <li>- Debt instr. (intercomp)</li> </ul> <p>(iii) FDI Income flows (debit, credit, net)</p>	<p>Immediate counterparty of 34 OECD reporting countries.</p>	<p>All sectors but data are not broken down into counterpart institutional sectors.</p> <p>Data are broken down</p> <ul style="list-style-type: none"> <li>--by country or economic/geographical zones</li> <li>--by industry sector classified according to ISIC3 (and later ISIC4).</li> </ul>	<p>Annual, since 1980 for a large number of OECD countries.</p>	<p>Transaction: T+ 9 mo.</p> <p>Positions: T+ 18 mo.</p>	<ul style="list-style-type: none"> <li>- Data are compiled according to residency and are not consolidated.</li> <li>- all data are not published on the web site but available upon request</li> <li>- Over the past decade or so OECD countries have improved comparability of FDI statistics substantially</li> <li>- Metadata are available on very detailed results of the Survey of Implementation of Methodological Standards for Direct Investment (SIMSDI)</li> <li>- FDI according to 4th edition</li> </ul>	<p><a href="http://stats.oecd.org/index.aspx">http://stats.oecd.org/index.aspx</a></p>

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	OECD countries.	broken down by - Equity income - dividends - Reinvested Earn. - Income on Debt (interest).					of OECD Benchmark Definition of FDI will provide further breakdowns: - Segregating Special Purpose Entities - Reporting claims/liabilities in addition to net amounts - Ongoing research work to harmonies and integrate financial(FDI) and economic (FATS) measures for multinational enterprises.	
<b>OECD</b>	<b><a href="#">Global Insurance Statistics</a></b> <sup>4</sup> : collection of official aggregated data pertaining to insurance undertakings  Geographical coverage: OECD and selected non-OECD countries.	Bonds issued by public and private sector Of which: Public sector Of which: Private sector Mortgage Loans Loans Other Than Mortgage Loans Shares Of which: Publicly traded shares Real Estate.	Immediate counterparty of all OECD countries and selected non-OECD reporting countries. Data are presented in an "aggregate to aggregate" type.	All sectors but data are not broken down into counterpart institutional sectors so far.	Annual data are available from 1980 onwards.	Current year + 6 months.	- Data are compiled according to residency and are not consolidated; - all data are accessible through the OECD web site; - Since its inception in 1983, the OECD Committee on Insurance and Private Pensions have worked on improving comparability of insurance statistics; - Detailed country metadata are available on the OECD Web data browser or at: <a href="http://www.oecd.org/document/57/0,3746,en_2649_37411_42_315769_1_1_1_37411.00.html">http://www.oecd.org/document/57/0,3746,en_2649_37411_42_315769_1_1_1_37411.00.html</a> ;	<a href="http://stats.oecd.org/Index.aspx?DataSetCode=IN_SIND">http://stats.oecd.org/Index.aspx?DataSetCode=IN_SIND</a>

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							Anticipated future developments, subject to additional resources: - more relevant indicators and granularities; - collection of data pertaining to largest insurance undertakings;	
OECD	<p><a href="#">Global Pension Statistics</a>: collection of official aggregated data pertaining to private pensions<sup>5 6</sup></p> <p>Geographical coverage: OECD and selected non-OECD countries.</p>	<ul style="list-style-type: none"> <li>- Bills and bonds issued by the public and private sector</li> <li>- Loans</li> <li>- Shares</li> <li>- Lands and buildings</li> <li>- Mutual funds (Collective Investment Schemes, CIS)</li> <li>- Unallocated insurance contracts</li> <li>- Private investment funds</li> <li>- Other investment.</li> </ul>	<p>Immediate counterparty of about 65 OECD and non-OECD reporting countries.</p> <p>Data are presented in an "aggregate to aggregate type".</p>	All sectors but data are not broken down into institutional sectors.	Annual data are available from 2001 onwards.	Current year + 6 months.	<ul style="list-style-type: none"> <li>- Data are compiled according to residency and are not consolidated.</li> <li>- all data are accessible through the OECD web site</li> <li>- Since its inception in 2002, the OECD Working Party on Private Pensions have worked on improving comparability of private pensions statistics, culminating with the publication of "Private pensions outlook"</li> <li>- Detailed country metadata are available on the OECD. Web data browser or at <a href="http://www.oecd.org/document/57/0,3746,en_2649_37411_42_315769_1_1_1_37411.00.html">http://www.oecd.org/document/57/0,3746,en_2649_37411_42_315769_1_1_1_37411.00.html</a></li> </ul> <p>Anticipated future</p>	<a href="http://stats.oecd.org/WBOS/Default.aspx?DatasetCode=PNNI_NEW">http://stats.oecd.org/WBOS/Default.aspx?DatasetCode=PNNI_NEW</a>

<sup>5</sup> Data include pension funds as per the OECD classification (Private Pensions: OECD Classification and Glossary, available at [www.oecd.org/dataoecd/0/49/38356329.pdf](http://www.oecd.org/dataoecd/0/49/38356329.pdf)). All types of plans are included (occupational and personal, mandatory and voluntary) covering both public and private sector workers.

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Data Custodian	Dataset	Instrument breakdown	Non-domestic counterpart area	Non-domestic counterpart sectors	Frequency	Timeliness (calendar/working days)	Comments	Website link
							developments: - more relevant indicators and granularities - extension of the geographical scope to all G20 countries	
BIS	<a href="#">International Banking Locational by Residence (IBLR)</a>  Banks resident in 43 reporting countries.	Claims and Liabilities Loans/deposits Debt Securities (currency breakdown) Other instruments, including shares and derivatives.	Residents of more than 200 countries worldwide.	Banks, Non-banks  Further breakdown of Non-bank sector is under discussion in CGFS.	Quarterly	Q+12 weeks	BOP/SNA residency approach.	<a href="http://www.bis.org/statistics/banks tats.htm">http://www.bis.org/statistics/banks tats.htm</a> Tables 1-7
BIS	<a href="#">International Banking Locational by Nationality (IBLN)</a>  Banks resident in 42 reporting countries.	Claims and Liabilities o/w CDs & securities liabilities.	Resident and non-resident of reporting country, no breakdown by individual country.  From June 2012: Counterparty country breakdown for >= 68 individual countries worldwide.	Related offices other banks non-banks official monetary authorities (in aggregate).	Quarterly	Q+12 weeks	Reported by reporting country (host country of bank offices) with breakdown by home/parent country.  BOP/SNA residency approach.  Significant expansion from June 2012 (inclusion of resident positions, full vis-à-vis country and expanded currency breakdowns).	<a href="http://www.bis.org/statistics/banks tats.htm">http://www.bis.org/statistics/banks tats.htm</a> Table 8
BIS	<a href="#">Consolidated International Bank Lending (CIBL)</a>  Banks resident in 30 reporting countries.	Banks' cross-border and local claims on foreign residents in foreign and local currencies, no further instrument breakdown.	Residents of more than 200 countries worldwide.  Both immediate counterparty and ultimate risk counterparty.	Banks, Public sector, Non-bank private sector.  Non-bank financials under discussion in CGFS.	Quarterly	Q+12 weeks	Reported by home country of head office with consolidation of worldwide positions of offices in home country and in host countries abroad.  Supervisory home/host country approach.	<a href="http://www.bis.org/statistics/cons tats.htm">http://www.bis.org/statistics/cons tats.htm</a>  Tables 9A-E
BIS	<a href="#">International debt securities (IDS)</a>  All sectors,	Money market instruments, bonds and notes	Total	Total	Quarterly	Q+4 weeks  Published:	Security-by-security database compiled from a number of market sources.	<a href="http://www.bis.org/statistics/secst ats.htm">http://www.bis.org/statistics/secst ats.htm</a>

Data Custodian	Dataset	Instrument breakdown	Non-domestic counterpart area	Non-domestic counterpart sectors	Frequency	Timeliness (calendar/working days)	Comments	Website link
	residents of > 200 countries worldwide .					Q+10 weeks	BOP/SNA residency approach. Supervisory home/host country approach.	
BIS	<a href="#">Foreign exchange market statistics</a> Reporting dealers (banks and securities houses) in 53 countries.	Turnover in Spot, Outright forwards, Foreign exchange swaps, Currency swaps, FX options in April.	Local, cross-border turnover.  No vis-à-vis country breakdown.	Reporting dealers, other financial institutions, non-financial customers.	Every three years; current: 2010.	T+16 weeks	Triennial Central Bank Survey of Foreign Exchange and Derivatives Market Activity, reported by 53 countries	<a href="http://www.bis.org/publ/rpfx10t.htm">http://www.bis.org/publ/rpfx10t.htm</a>
BIS	<a href="#">Semi-annual Survey of OTC derivatives market activity</a> Consolidated reporting by derivatives dealers in 11 countries.	Notional amounts outstanding, gross market values and gross credit exposure in OTC derivatives instruments: - FX, interest rate, equity and commodity contracts - CDS contracts (with additional detail)	No vis-à-vis country breakdown As of June 2011 for CDS: Home country, US, Japan, Western Europe, Latin America, Other Asian countries, All other countries	Reporting dealers, other financial institutions, non-financial customers. More detailed counterpart break in other financials for the CDS data	End December and end June	T+16 weeks	Reported by G-10 and Switzerland; will be expanded to Spain and Australia;  CDS data will be broken down further.	<a href="http://www.bis.org/statistics/derstats.htm">http://www.bis.org/statistics/derstats.htm</a>
BIS	<a href="#">Exchange Traded Derivatives</a> Derivatives exchanges in more than 80 countries	Outstanding positions and turnover measured in terms of the notional principal and the number of Futures and Options contracts on Interest Rates, Currencies, Equity Indices.	No counterparty country breakdown	All market participants	Quarterly	Q+6 weeks	Sources: FOWTRADE data; Futures Industry Association; various futures and options exchanges; BIS.	<a href="http://www.bis.org/statistics/extderiv.htm">http://www.bis.org/statistics/extderiv.htm</a>

Data Custodian	Dataset	Instrument breakdown	Non-domestic counterpart area	Non-domestic counterpart sectors	Frequency	Timeliness (calendar/working days)	Comments	Website link
IMF	<a href="#">Monetary Statistics</a>	Currency and deposits (divided by transferable and other deposits), securities other than shares, loans, shares and other equity, insurance technical reserves, financial derivatives, and other accounts receivable/payable.	Non-residents (total)	Total (no sector breakdown)	Monthly	1 month	Instrument classification available on request for countries reporting in standardized report forms (around 120). Instrument classification follows the SNA 1993.  BOP/SNA residency approach.	<a href="http://www.imfstistics.org">http://www.imfstistics.org</a>
IMF	<a href="#">Balance of Payments and International Investment Position Statistics</a>	Current account (breakdown of investment income flows) Capital account Financial account (breakdowns by type of investment, financial instrument and issuer/resident holding sector)	Non-residents (total)	Total (no sector breakdown)	Quarterly and Annual	Q+ 3 months and A+ 9 months	Disseminated data currently follows the fifth edition of the Balance of Payments and International Investment Position Manual (BPM5) presentation. In 2012, data will be converted to the BPM6 presentation.  BOP/SNA residency approach.	<a href="http://www.imf.org/external/np/sta/bop/bop.htm">http://www.imf.org/external/np/sta/bop/bop.htm</a>
IMF	<a href="#">Coordinated Portfolio Investment Survey</a>	Equity securities, debt securities with an original maturity of over one year (long-term), and debt securities with an original maturity of one year or less	Breakdown by country of residence of issuer (through both reported and derived liabilities data)	Total (no sector breakdown) <sup>7</sup>	Annual	11 months <sup>8</sup>	Additional data portfolio investment liabilities, sector of resident holder, and the currency breakdown of securities are collected on an encouraged basis.  BOP/SNA residency approach.	<a href="http://www.imf.org/external/np/sta/pi/datarsl.htm">http://www.imf.org/external/np/sta/pi/datarsl.htm</a>

<sup>7</sup> As part of planned enhancements to the CPIS, the IMF is recommending that the scope of the survey be expanded to collect, on an encouraged basis, data on the institutional sector of nonresident issuer (of securities).

<sup>8</sup> As part of planned enhancements, data may become available within nine months of the measurement date.

Data Custodian	Dataset	Instrument breakdown	Non-domestic counterpart area	Non-domestic counterpart sectors	Frequency	Timeliness (calendar/ working days)	Comments	Website link
		(short-term) issued by non-residents and owned by residents of the compiling economy.						
IMF	<a href="#">Coordinated Direct Investment Survey</a>	Total direct investment positions broken down into equity and debt. Debt is broken down between claims and liabilities, by economy of direct investor (for inward direct investment), or of direct investment enterprise (for outward direct investment).	Immediate counterpart country. Derived data by regions	Total (no sector breakdown)	Annual	A + 12 months (preliminary data) A + 18 months (revised data)	Data available for 2009 only. This survey will be conducted annually.  Detailed metadata available for most reporting countries.  BOP/SNA residency approach.	<a href="http://cds.imf.org/">http://cds.imf.org/</a>
IMF	<a href="#">Data Template on International Reserves and Foreign Currency Liquidity</a>	I. Official reserve assets and other foreign currency assets, by instrument II. Predetermined short-term net drains on official reserve assets III. Contingent short-term drains on official reserve assets IV. Memo Items	Non-residents (total)	Total (no sector breakdown)	Weekly/ Monthly	W + 1 week M + 1 month	Guidelines for the data template on international reserves and foreign currency liquidity are being updated to make them consistent with BPM6 and to clarify reporting issues.  BOP/SNA residency approach.	<a href="http://www.imf.org/external/np/sta/ir/IRProcessWeb/index.aspx">http://www.imf.org/external/np/sta/ir/IRProcessWeb/index.aspx</a>
WB-IMF	<a href="#">Joint External Debt Hub (JEDH)</a>	Loans and other credits, debt securities, SDRs holdings and deposits	Creditor data by country	Banks, nonbanks, IMF other institutions	Quarterly	According to calendar by indicator ( <a href="http://www.jedh.org/jedh_calendar.html">http://www.jedh.org/jedh_calendar.html</a> )	See more detailed description of instrument breakdown on the database metadata.  BOP/SNA residency approach.	<a href="http://www.jedh.org/">http://www.jedh.org/</a>

Data Custodian	Dataset	Instrument breakdown	Non-domestic counterpart area	Non-domestic counterpart sectors	Frequency	Timeliness (calendar/working days)	Comments	Website link
WB-IMF	<a href="#">World Bank Quarterly External Debt Statistics</a>	Money market instruments, bond and notes, loans, currency and deposits, trade credits, and other debt liabilities. Instruments by debtor sector and maturity (short-term and long-term). Domestic-foreign currency breakdown of total external debt and forward debt service schedule.	Non-residents (total)	Total (no sector breakdown)	Quarterly	Q + 3 to 4 months	More detailed description of available data on <a href="http://www.jedh.org/jedh_meta_data-line%20items.html">http://www.jedh.org/jedh_meta_data-line%20items.html</a>  BOP/SNA residency approach.	<a href="http://web.worldbank.org/WBSITE/EXTERNAL/DATASTATISTICS/EXTDECQEDS/0..menuPK:1805431~pagePK:64168427~piPK:64168435~theSitePK:1805415_00.html">http://web.worldbank.org/WBSITE/EXTERNAL/DATASTATISTICS/EXTDECQEDS/0..menuPK:1805431~pagePK:64168427~piPK:64168435~theSitePK:1805415_00.html</a>
WB -IMF	<a href="#">World Bank Public Sector Debt Statistics</a>	No instrument breakdown (of external positions)	Non-residents (total)	Total (no sector breakdown)	Quarterly	Q + 4 months	More detailed description of available data on <a href="http://web.worldbank.org/WBSITE/EXTERNAL/DATASTATISTICS/EXTQPBSECDEBT/0..contentMDK:22710400~hiPK:7422817~menuPK:7422692~pagePK:64168445~piPK:64168309~theSitePK:7404473_00.html">http://web.worldbank.org/WBSITE/EXTERNAL/DATASTATISTICS/EXTQPBSECDEBT/0..contentMDK:22710400~hiPK:7422817~menuPK:7422692~pagePK:64168445~piPK:64168309~theSitePK:7404473_00.html</a>  Public corporations, both financial and nonfinancial.	<a href="http://web.worldbank.org/qpsd">http://web.worldbank.org/qpsd</a>
IMF	<a href="#">Financial Soundness Indicators</a>	Deposit takers' regional distribution of loans, no further instrument breakdown.	Loans to non-residents by group of countries (WEO classification).	Data on non-domestic counterparts are not sectorized.	Monthly/ Quarterly/ Annual	T+6 weeks T+3 months T+6 months	Monthly, or at least quarterly, frequency recommended; within one quarter after the reference date.  The <i>FSI Guide</i> recommends for deposit takers: (i) cross-border and cross-sector consolidation for domestically incorporated entities and/or (ii) domestically controlled, cross-border and cross-sector consolidation.	<a href="http://fsi.imf.org/">http://fsi.imf.org/</a>

Data Custodian	Dataset	Instrument breakdown	Non-domestic counterpart area	Non-domestic counterpart sectors	Frequency	Timeliness (calendar/ working days)	Comments	Website link
							Data may use different consolidation basis, as explained in the "concepts and definitions" document available at <a href="http://fsi.imf.org/">http://fsi.imf.org/</a> .	

**Abbreviations:**

CCP:	Central Counterparty
FVC:	Financial Vehicle Corporations
HH/NPISH:	Households/Non-profit institutions serving households
ICPF:	Insurance Corporation and Pension Funds
MFI:	Monetary Financial Institutions
MMF:	Money Market Funds
OFI:	Other Financial Intermediaries
NFC:	Non-financial Corporations
SNA:	System of National Accounts
cd:	Calendar days
wd:	Working days

## MONETARY FINANCIAL INSTITUTIONS BALANCE SHEET ITEMS STATISTICS

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The dataset provides detailed information on balance sheet items of EU resident Monetary Financial Institutions (MFIs). The reporting sector consists of the Eurosystem (national central banks (NCBs) and the ECB) and other MFIs, which mainly comprise Credit Institutions and Money Market Funds (MMFs). Data are collected on a solo accounts basis under the reporting requirements laid down in [Regulation ECB/2008/32](#) in accordance with international statistical standards (SNA 1993 and ESA 1995).

The database includes detailed statistics on MFI cross-border positions (outstanding amounts and, for selected items, transactions) for the *euro area as a whole* and for *individual euro area countries*. Data refer to total external assets and liabilities and to the main individual balance sheet items, i.e. loans, MMF shares/units, securities other than shares, shares and other equity (assets side), and deposits (liabilities side). In particular, only few series are made available for the MFIs sector as a whole, while most statistics relate to other MFIs (i.e. excluding the Eurosystem) only. Moreover, the frequency of the series is monthly at high level of aggregation, with additional (mainly) quarterly information made available for selected breakdowns by currency and (original) maturity. Regarding the coverage of counterpart sectors, the series mainly relate to MFIs and non-MFIs in case of intra-euro area cross-border positions, and banks and non-banks (with a further breakdown by general government and other sectors for selected items) for positions with the rest of the world. Furthermore, additional quarterly breakdowns are available for the items described above identifying cross-border positions vis-à-vis other individual EU countries.

Although the collection framework is also applied by *EU non-euro area member states*, only few statistics are currently released on MFI cross-border positions in this case. In particular, the dataset only includes statistics on total MFI external assets and liabilities vis-à-vis all non-resident sectors, without breakdowns by underlying instrument and counterpart sector.

Time series referring to the whole euro area and countries belonging to the former EU15 group are generally available from September 1997 onwards. In turn, series referring to countries joining the EU after 2001 usually cover periods from one year before joining, although for those which joined the euro area statistics are made available (with a more comprehensive coverage, as discussed above) for three years before they joined the euro area only.

## **MONEY MARKET FUNDS BALANCE SHEET ITEMS STATISTICS**

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The dataset provides detailed information on balance sheet items of euro area resident Money Market Funds (MMFs). Data are collected on a solo accounts basis under the reporting requirements laid down in [Regulation ECB/2008/32](#) in accordance with international statistical standards (2008 SNA and 1995 ESA).

The database includes aggregated statistics on MMF cross-border positions (outstanding amounts and, for selected items, transactions) for the *euro area as a whole*, but not for *individual euro area countries*. Data refer to total external assets and liabilities and to selected balance sheet items, i.e. loans, MMF shares/units, securities other than shares, shares and other equity for the assets side, deposits and MMF shares/units for the liabilities side. The series have quarterly frequency and relate to the total positions vis-à-vis non-euro area residents, with additional breakdowns by currency and counterpart sectors (banks, general government and other sectors).

Time series are generally available from Q1 2006 onwards.

## **CREDIT INSTITUTIONS BALANCE SHEET ITEMS STATISTICS**

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The dataset provides detailed information on balance sheet items of euro area resident Credit Institutions (CIs). Statistics are derived, as from the reference period Q1 2006, by the ECB as a difference between data on other MFIs and data on Money Market Funds (collected under [Regulation ECB/2008/32](#)). Backdata for periods before Q1 2006 exist. The data refer to the solo accounts of euro area CIs and follow international statistical standards (SNA 1993 and ESA 1995).

The database includes aggregated statistics on CI cross-border positions (outstanding amounts and, for selected items, transactions) for the *euro area as a whole*, but not for *individual euro area countries*. Data refer to total external assets and liabilities and to selected balance sheet items, i.e. loans, MMF shares/units, securities other than shares, shares and other equity for the assets side, and deposits for the liabilities side. The series have quarterly frequency and relate to the total positions vis-à-vis non-euro area residents, with additional breakdowns by currency and counterpart sectors (banks, general government and other sectors). Time series are generally available from Q3 1997 onwards.

## **Investment Funds balance sheet items statistics**

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The dataset provides detailed information on balance sheet items of euro area resident Investment Funds (IFs), broken down by investment policy (equity, bond, mixed, real estate, hedge funds or other) and type of fund (open-end, close-end). Data are collected under the reporting requirements laid down in [Regulation ECB/2007/8](#) in accordance with international statistical standards (SNA 1993 and ESA 1995).

The database includes detailed statistics on IF cross-border positions (outstanding amounts and, for selected items, transactions) for the *euro area as a whole*. Data refer to the main balance sheet items, i.e. deposit and loan claims, securities other than shares, shares and other equity (including of-which positions for IF and Money Market Funds (MMF) shares/units, quoted shares excluding IF and MMF shares/units and shares and other equity excluding IF and MMF shares/units, non-financial assets (asset side), and IF shares/units (liability side). The frequency of the series is monthly at high level of aggregation, with additional quarterly information made available for selected breakdowns by currency (euro and non-euro), (original) maturity, as well as sector and area of the non-domestic counterpart. In particular, regarding the coverage of counterpart sectors, the series mainly relate to MFIs and non-MFIs in case of intra-euro area cross-border positions, with a further breakdown by general government, other financial intermediaries (OFIs), insurance corporations and pension funds (ICPFs), non-financial corporations (NFCs) and households (including non-profit institutions serving households (NPISH)) for deposit and loan claims and holdings of securities other than shares and shares and other equity (including the of-which positions of this category). No breakdowns by counterpart sector are available for positions with non-euro area residents. Furthermore, additional quarterly breakdowns are available for holdings of securities other than shares and shares and other equity (including the of-which positions of this category) identifying cross-border positions vis-à-vis Japan, the US, and all EU non-euro area member states combined.

Selected data are made available for *individual euro area countries*, but at the current stage this does not cover cross-border positions. In addition, several *EU non-euro area member states* have started to report IF data according to the requirements of Regulation ECB/2007/8, but they are not yet published.

Time series on IF cross-border positions are available from December 2008 onwards.

## Financial Vehicle Corporations balance sheet items statistics

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The dataset provides detailed information on balance sheet items of euro area resident Financial Vehicle Corporations (FVCs).<sup>9</sup> Quarterly data are collected on a solo accounts basis under the reporting requirements laid down in [Regulation ECB/2008/30](#) in accordance with international statistical standards (SNA 1993 and ESA 1995). The database includes selected aggregated statistics on FVC cross-border positions (outstanding amounts and transactions) for the *euro area as a whole*, but not for *individual euro area countries*.

Series relevant for **extra-euro area** cross border positions include:

- loans originated by non-euro area residents which are securitized via euro area FVCs;
- loans to non-euro area residents originated by euro area MFIs which are securitized via euro area FVCs;
- holdings of securities other than shares issued by non-euro area residents (with a breakdown by original maturity).

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<sup>9</sup> Cross border positions are particularly relevant to the FVC sector due to the nature of their activities and the fact that within the euro area, securitisation is largely concentrated in a very small number of jurisdictions. A single securitisation transaction may use a number of vehicles, perhaps in different jurisdictions, where, for instance, one FVC holds the underlying assets but another FVC issues the debt securities. For example, in Portugal, MFIs typically securitise loans via FVCs resident in Portugal and Ireland as follows: an FVC resident in Portugal purchases the loans from the originating MFI and issues equity (in the form of securitisation fund units) to an FVC set up in Ireland which, in turn, issues debt securities to investors. This gives rise to an equity holding of the Irish FVC in the Portuguese FVC.

For these items, the database also includes information on **intra-euro area** cross border positions, i.e. where the borrower in the case of loans, or the issuer in the case of securities, is not resident in the same reference area as the FVC.

No statistics are made available by the ECB for *individual euro area countries* at the current stage. No FVC data are collected from EU non-euro area member states.

Statistics cover periods as from Q4 2009 for outstanding amounts and Q1 2010 for transactions.

### **Insurance Corporations and Pension Funds balance sheet items statistics**

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The dataset provides detailed information on balance sheet items of euro area resident Insurance Corporations and Pension Funds (ICPFs). Data collection is not based on a harmonized framework but relies on statistics available to euro area NCBs from existing national sources. These individual collection frameworks are broadly defined in accordance with international statistical standards (SNA 1993 and ESA 1995).

The database includes several statistics on ICPF cross-border positions (outstanding amounts) for the *euro area as a whole*, but not for *individual euro area countries*. In particular, the dataset relates to the ICPF sector as a whole, without separately identifying positions of insurance corporations and of pension funds. Data refer to the main balance sheet items, i.e. deposits (with breakdowns by maturity), loans, securities other than shares, quoted shares, MMF shares/units, non-MMF investment fund shares and prepayments of insurance premiums and reserves for outstanding claims (assets side), and loans received, insurance technical reserves (broken down into net equity of households in life insurance reserves, in pension fund reserves and into prepayments of insurance premiums and reserves for outstanding claims) (liabilities side). The data are in general available at a quarterly frequency. Additional data are

available on an annual basis in the case of net equity of households in life insurance reserves broken down into unit-linked and non-unit linked and in the case of net equity of pension fund reserves broken down into defined contribution, defined benefit and hybrid schemes. Regarding the coverage of counterpart sectors, the series relate to MFIs and non-MFIs in case of intra-euro area cross-border positions, with a further breakdown by general government, other financial intermediaries (OFIs), insurance corporations and pension funds (ICPFs), non-financial corporations (NFCs) and households (including non-profit institutions serving households (NPISH)). No breakdowns by counterpart sector are available for positions with non-euro area residents.

Selected data are made available for *individual euro area countries*, but at the current stage this does not cover cross-border positions. In turn, no data are collected from other EU countries.

Statistics cover periods as from Q1 2008.

## **Balance of Payments and International Investment Positions statistics**

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The dataset provides detailed information on the balance of payments (b.o.p.) and the international investment position (i.i.p.) of euro area resident sectors. Data are typically separately identified for euro area MFIs (with a further split into Eurosystem and other MFIs for selected items) and non-MFIs (with a further split into general government and other sectors for selected items). The collection system is based on the reporting requirements laid down in [Guideline ECB/2004/15](#), as amended by [Guideline ECB/2007/3](#), in accordance with international statistical standards (IMF Balance of Payments Manual, 5<sup>th</sup> edition 1993 and ESA 1995).

The database includes statistics for the *euro area as a whole* only, and not for *individual euro area countries*. Data refer to:

- *current and capital accounts*: no breakdowns by resident sectors; detailed breakdowns by type of account (especially for the income account), credits and debits are shown separately;
- *financial account*: breakdown by direct investment, portfolio investment, financial derivatives, other investment and reserve assets. Statistics cover outstanding amounts and transactions with breakdowns by resident sector and by instrument (equity, other capital, debt instruments, loans/currency and deposits, financial derivatives ...), and by main currency in the case of debt securities. Data for credits/assets and debits/liabilities are identified separately.

The frequency of the balance of payments series is monthly at high level of aggregation, with additional quarterly information made available for selected breakdowns. The frequency of the international investment position series is quarterly at high level of aggregation, with additional annual information made available for selected breakdowns. Statistics are only available for positions with non-euro area residents, with no breakdowns by sector of the counterpart.

Furthermore, additional quarterly and annual geographical breakdowns are available for high-level aggregates to separately identify transactions and positions vis-à-vis EU countries outside the euro area (o/w for Denmark, Sweden, UK and EU institutions), Brazil, Canada, China, India, Japan, Russia, Switzerland, US. The currency breakdown of debt securities is provided with a semi-annual frequency. No data (which are used in the euro area aggregates) are made available for *individual euro area countries* or for *EU countries outside the euro area*. Time series on b.o.p. and i.i.p. are typically available from 1999 onwards.

## **Euro area financial accounts**

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The euro area financial accounts are part of the integrated euro area accounts (i.e. also comprising euro area non-financial accounts). This dataset provides detailed information on the financial accounts of euro area resident sectors and their relationships with non-euro

area residents. The production framework is based on the integration of national data, collected under the reporting requirements laid down in [Guideline ECB/2005/13](#) in accordance with international statistical standards (SNA 1993 and ESA 1995), with various other euro area datasets, for instance: MFI balance sheet statistics and euro area balance of payments and the international investment positions.<sup>10</sup> Financial accounts statistics for individual EU countries collected under the reporting requirements laid down in [Guideline ECB/2005/13](#) are also covered in the dataset. In this case, cross-border positions reflect the national concept, i.e. positions vis-à-vis non-domestic residents.

The database includes detailed statistics on cross-border outstanding amounts and transactions and relate to all domestic sectors as a whole, i.e. without breakdown by resident sector. More comprehensive statistics on cross-border exposures are available for deposits and loans in the context of a from-whom-to-whom matrix approach in the case of the euro area, but not for individual EU countries. For these two instruments, detailed information is available on the cross-border positions of individual resident sectors (non-financial corporations, MFIs, other financial intermediaries (OFIs), insurance corporations and pension funds (ICPFs), non-financial corporations (NFCs) and households (including non-profit institutions serving households (NPISHs)). Data have a quarterly frequency and refer to the main financial assets categories, i.e. monetary gold and SDRs, currency, deposits, debt securities (short- and long-term), loans (short- and long-term), shares and other equity (broken down by quoted shares, unquoted shares and other equity, and mutual fund shares), insurance technical reserves (broken down into life insurance and pension funds reserves and prepayments of insurance premiums) and other accounts receivable and payable (including financial derivatives). In addition, no breakdowns are available for the rest of the world, neither by sector nor by counterpart area with the exception of loans and deposits. There is currently

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<sup>10</sup> The data sources then vary depending on the sector, ranging from full census to indirect (counterpart) compilation methods. For example, while data for the MFI sector is generally derived based on a full (or close to full) census statistic, the non-financial corporations and households sectors are usually compiled based on rather incomplete data sources (e.g. surveys) or even on a residual basis.

no plan to compile EU financial accounts, while EU non-financial accounts are already available. Time series on the euro area financial accounts are available from Q1 1999 onwards.

## Institutional Investors Database

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The OECD database on Institutional investors' non-financial and financial assets aims at providing more detailed information on the activities of the institutional investors (not covered by the SNA) in OECD Member countries. While the sub-classification of the financial assets corresponds to SNA93, a further breakdown between assets issued by residents and assets issued by non-residents is reported.

Statistics on financial and non-financial assets of institutional investors include a detailed breakdown of institutional sectors, such as Investment funds, Insurance companies and Pension funds, and Other forms of institutional savings. This finer breakdown by type of investors has been established with reference to the System of National Accounts (SNA), when possible:

- **Investment funds**
  - *Open-end companies*, further broken down into
    - *Money market funds*
    - and *Other mutual funds*,

- o and *Closed-end companies*,
  - of which *Real estate funds*.
- **Insurance companies and pension funds**
  - o *Insurance companies*, further broken down into
    - *Life insurance companies*
    - and *Non-life insurance companies*,
  - o and *Autonomous pension funds*

#### **Other forms of institutional savings**

Financial assets correspond to Currency and deposits – AF2, Securities other than shares - AF33 (divided into short-term and long-term securities – AF331 and AF332), Loans - AF4 (divided into short-term and long-term loans – AF41 and AF42), Shares and other equities - AF5, and Other financial assets. A further breakdown between securities, loans and shares issued by residents and securities, loans and shares issued by non-residents is reported. Moreover, total non-financial assets are also included.

Institutional investors' assets database includes most OECD countries. Annual data are available from 1980 onwards, depending on the country. Quarterly data are also collected and financial indicators will be calculated based on both annual and quarterly data. Data, mainly compiled on the basis of national account, are reported by Central Banks or National Statistical Institutes. The coverage of OECD countries data, regarding sectors and instruments, is generally quite good. All OECD countries' data are available on OECD.Stat, under Finance, Institutional Investors Statistics.

## **Bank Profitability Database**

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The database "Bank Profitability" provides statistics and indicators to assess the changes in the state of health of national banking systems of OECD countries and to allow analyzing the developments in the profitability of the banking sector of OECD countries. The OECD database on Bank Profitability contains comprehensive annual statistics and indicators based on income statements and balance sheets of banks of a number of bank groupings (All banks, Commercial banks, Large commercial banks, Foreign commercial banks, Savings banks, Cooperative banks, and Other banks) as well as information on the structure of the financial system of individual countries and on the classification of assets according to residency and currencies.

Statistical information is presented according to three main items:

- Financial statements of various categories of banks are presented, such as the income statement, balance sheet information presenting banks' assets, liabilities, and equity.
- Quantitative information on the structure of the financial system of individual countries is also included, such as number of institutions, number of branches, number of employees, total assets/liabilities and total financial assets. This information of a general nature regards not only banks, or other monetary institutions, as covered in the financial statements, but the whole financial system of OECD countries, including Other financial institutions (of which Mortgage credit institutions, Development credit institutions, Finance companies and Other miscellaneous financial institutions such as investment corporations), and Insurance institutions (of which Insurance companies, Pension funds and foundations and Other insurance institutions).

- Total assets and liabilities of banks (i.e. all institutions which conduct ordinary banking business) are also classified according to residency and currencies, by country: they are distinguished both between residents and non-residents and between those held in domestic currency and those held in foreign currencies.

Detailed methodological country notes are revised on an on-going basis. These notes present the institutional and geographical coverage, the degree of consolidation, the structure of the banking system, the various activities of the banks covered, specific information on individual items and the sources of the data. Moreover, ratios, based on various items of the income statements and of the balance sheets of the different categories of banks, in percentage of some specific aggregates, are supplied to facilitate the analysis of trends.

Data are recorded on a residence basis for the immediate counterparty of all OECD and selected non-OECD reporting countries. Data are reported to the OECD on an annual basis, reported by Central Banks, Financial Supervisory Authority or National Statistical Institutes. Statistics relating to financial statements of banks and related data refer to most OECD countries. Data are available from 1979 onwards and includes overseas branches of reporting banks as well as domestic/foreign subsidiaries.

All OECD countries data are available on OECD.Stat, under Finance, Bank Profitability Statistics (Three tables: Table 1: Income statement and Balance sheet; Table 2: Structure of the Financial system; Table 3: Classification of Bank Assets and Liabilities).

## Foreign Direct Investment Statistics

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OECD has a long standing involvement in foreign direct investment (FDI) statistics not only for data compilation but also for setting methodological standards. FDI statistics are published in the OECD Yearbook on International Direct Investment Statistics based on the methodology recommended by the OECD Benchmark Definition of Foreign Direct Investment -BMD (implementation of the 4th edition of 2008 by members is under way BMD4). This activity is conducted under the auspices of OECD's Working Group on International Investment Statistics -WGIIS (of the Investment Committee).

FDI statistics are classified according to the direction of investments as outward and inward investment and are reported for year-end positions (equity – including reinvestment of earnings - and debt), financial flows (equity, reinvestment of earnings and debt) and income flows (equity income - dividends and reinvested earnings - and income on debt) broken down in each case by sub-components. Statistics are reported annually by OECD countries. Historical series are available since 1980's.

Data are recorded on a residence basis for the first counterparty worldwide, including individual countries and a number of economic or geographical zones. With the implementation of revised standards recommended in BMD4, data will be further segregated between resident special purpose entities (SPE) and non-SPEs. Series are currently recorded on a net basis but will be further broken down by claims and liabilities in the future. All institutional sectors are included if and when their transactions/positions qualify as FDI. However, there are no further breakdowns by institutional sectors. On the other hand, FDI components and subcomponents are presented for industry breakdowns classified according International Standard Industry Classification (ISIC).

Cross-country comparability of the data as well as compliance with international standards improved significantly over the past decade or so. These improvements are due, to some extent, to the changes in data collection methods to enterprise surveys and thanks to harmonisation efforts within the European Union. Metadata are collected through the Survey of Implementation of Methodological Standard for Direct Investment (SIMSDI) which describe in great detail the methodology applied in each OECD country, hence facilitating cross-country comparisons. WGIIS also welcomed a proposal to act as facilitator for bilateral comparisons of FDI data.

WGIIS is further involved in research work on globalization requested by the OECD Council, namely to harmonies and integrate financial (FDI) and economic measures (FATS) for multinational enterprises.

Extracts from the FDI database can be accessed at the OECD web site.

### **Global Insurance Statistics: collection of official aggregated data pertaining to insurance undertakings**

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In November 1982, the OECD Insurance Committee constituted a Working Group on Insurance Statistics. In 1992, a statistical questionnaire was developed to collect data on insurance statistics using a common framework and definitions. Since then, for monitoring purposes, the Working Group, which was transformed, in 1999, into a Task Force on Insurance Statistics, has collected, on annual basis, insurance statistics from member countries through the standard questionnaire, as well as discussed relevant methodologies. The results have been disseminated through the OECD Insurance Statistics Yearbook. Data, available from 1983 onwards, can also be retrieved from the OECD.Stat data browser.<sup>11</sup>

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<sup>11</sup> <http://stats.oecd.org/index.aspx>

The 2007-09 financial crisis prompted a review of the OECD's framework for insurance statistics and highlighted the need to collect additional meaningful variables and improve timeliness. With a view to fostering development of a macro-overview of the insurance market as part of its substantive work and supporting international efforts, the IPPC, in 2009, decided to launch a Global Insurance Statistics (GIS) project to enhance the OECD's insurance statistics framework and expand its global reach. The main long-term goal of the GIS project is to further enhance the monitoring of insurance markets through the analysis of sound, reliable and comparable official international insurance statistics. The GIS project has involved the compilation of an expanded range of statistics and appropriate indicators, permitting an improved assessment of the insurance sector's financial strength, stability, profitability and solvency, both for direct insurers and reinsurers. The project has also involved accelerated timeliness for the delivery of data. The project is currently in an implementation phase.

There was a lack of international insurance statistics and indicators (outside the EU) relating to the financial position and soundness of the insurance sector. One of the main objectives of the revised framework was to fill in these gaps. The expanded framework provides more extensive and detailed aggregated official data for the direct insurance and reinsurance sectors on an on-going basis, and particularly key aggregates relating to balance sheet (including unit-linked investment products) and income statement items (e.g., total assets, shareholder equity, technical provisions, net income) and more detailed categories of portfolio investments. This data enables the OECD to provide more timely indicators (e.g., Investment Rate of Return, loss and combined ratios, RoA, RoE).

Data are recorded on a residence basis for the immediate counterparty of all OECD and selected non-OECD reporting countries. Year-end data pertaining to a compact set of variables are collected under a separate component and released with about a six-month lag. Additional detailed year-end variables are collected under another component and released with about a ten-month lag. Data are reported to the OECD on an annual basis, mostly by ministries, supervisory agencies or national statistical offices.

## **Global Pension Statistics: collection of official aggregated data pertaining to private pensions and from largest pension funds**

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The OECD Working Party on Private Pensions and its Task Force on Pension Statistics launched the Global Pension Statistics project (GPS) in 2002. The GPS intends to provide a valuable device for measuring and monitoring the pension industry, and permit inter-country comparisons of current statistics and indicators on key aspects of retirement systems across 34 OECD and more than 30 non-OECD countries. Data are collected on an ongoing basis so that trends can be readily identified and analyzed. The statistics cover an extensive range of indicators and relate to a wide definition of private pension plans (see below OECD classification), themselves subdivided into detailed categories using coherent statistical concepts, definitions and methodologies.

Variables collected under the OECD GPS exercise pertain to the following broad categories: assets, contributions, benefits, membership and number of pension funds. Within the framework of the OECD Global Pension Statistics project, the original data sources are official administrative sources. Data include pension funds as per the OECD classification. More details on the OECD GPS project are available at [www.oecd.org/daf/pensions/gps](http://www.oecd.org/daf/pensions/gps).

Data are recorded on a residence basis for the immediate counterparty of all OECD and selected non-OECD reporting countries. Year-end data are collected with about a six-month lag. Data are reported to the OECD on an annual basis, mostly by supervisory agencies.

In 2009, as an initial step, as part of a pilot exercise, the OECD Secretariat started to collect micro data of the largest pension funds in the world, focusing initially on private ones only.

## **International Banking Statistics Locational by Residence (IBLR)**

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International Banking Locational by Residence (IBLR) statistics report the cross-border balance sheet assets and liabilities of banks resident in 43 reporting countries vis-à-vis the country of residence of counterparties worldwide. Total positions are broken down by currency, by sector (bank and non-bank), by country of residence of the counterparty and by nationality of reporting banks. Both domestically owned and foreign-owned banking offices in the reporting countries record their positions on a gross (unconsolidated) basis, including those vis-à-vis own affiliates in other countries. This quarterly reporting is derived from national data sources for International Investment Position (IIP) reporting in each country and the data are thus consistent with international Manuals on *Balance of Payments and International Investment Position* and *System of National Accounts*.

An additional reporting item that goes beyond IIP reporting is the additional coverage of banks' foreign currency positions vis-à-vis residents. These data are included to obtain a measure of banks' total foreign currency exposure. It is envisaged to further extend coverage in the near future to include banks' positions vis-à-vis residents of the reporting country in domestic currency, thus providing the totality of internationally active banks' balance sheets for comparative purposes.

## **International Banking Statistics Locational by Nationality (IBLN)**

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International Banking Locational by Nationality (IBLN) statistics are derived by rearranging the IBLR data by country of head office (nationality) of each reporting bank office. The nationality data are thus also reported by the country of residence of the bank offices, and they provide insight into the control of credit, which is not provided by the locational statistics by residence.

The IBLN statistics currently do not provide a breakdown by country of residence of counterparty, because the main focus is on the nationality of the controlling head-office. It is, however, planned to expand the reporting to provide a counterparty breakdown by

country of residence in the near future. The IBLN statistics do contain information on positions of reporting banks on their related foreign offices, so this dataset can be used to reconcile IBLR and the consolidated banking data (CIBL).

Preliminary end of quarter data are published with a timeliness of no more than 120 days, at the end of the first month of each quarter together with a short commentary (<http://www.bis.org/statistics/bankstats.htm>) The data are updated and revised subsequently for the publication of the BIS Quarterly Review, i.e. in the first half of the last month of each quarter. A release calendar provides advance notice to users (<http://www.bis.org/statistics/relical.htm>). Breaks in series due to changes in the reporting population are described each quarter in <http://www.bis.org/statistics/breakstables17.pdf>. The locational statistics are available from 1977.

The *Guidelines to the locational banking statistics* are intended to serve two main purposes: first, to provide compilers in reporting countries with additional definitions and guidance for the reporting of the data; and second, to give users a detailed account of current country practices regarding the coverage and disaggregation of the reported data. (<http://www.bis.org/statistics/locbankstatsguide.pdf>)

## **Consolidated International Bank Lending (CIBL)**

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The Consolidated Banking Statistics in principle cover the same international bank assets as the Locational by Residence (IBLR) statistics – but since they are based on supervisory data reported by the head offices of banking groups, there are a number of differences with the locational banking statistics. These result from reporting following supervisory guidelines agreed by the *Basel Committee on Banking Supervision*, as implemented in individual bank home countries.

The consolidated banking statistics report banks' on-balance sheet financial claims on the rest of the world (with a full counterparty country breakdown) and thereby provide a measure of the aggregate risk exposures of lenders' national banking systems. The quarterly

data cover contractual lending by the head office and all its affiliates (branches and subsidiaries) on a worldwide consolidated basis, i.e. net of inter-office accounts. Reporting on this contractual lending on an immediate borrower basis allows the allocation of claims to the bank entity that would bear the losses as a result of default by borrowers. Total international claims are broken down by maturity, sector (banks, non-bank private sector and public sector) as well as vis-à-vis country. Local claims and liabilities of banks' foreign affiliates with residents of host countries are also reported by vis-à-vis country.

To reflect the fact that banks' country risk exposures can differ substantially from that of contractual lending due to the use of risk mitigants such as collateral or guarantees, reporting countries additionally provide information on claims on an “ultimate risk” basis as from June 1999 onward. Moreover, a sector breakdown and the type (cross-border and local) of foreign claims, and additional information on exposures resulting from derivatives contracts with a positive market value, guarantees extended and credit commitments, are provided as of 2005 Q1.

Currently, central banks in 30 countries report their aggregate national consolidated data to the BIS, of which 24 countries additional breakdown/exposure on an ultimate risk basis. The data are published as part of the [BIS Quarterly Review](#). Preliminary data, including a [commentary](#), are released at the end of the 4<sup>th</sup> month after the reporting date and revised a few weeks later at the time of the publication of the *Quarterly Review*.

Apart from relevant descriptions and analytical articles in the Quarterly Review, the following BIS publications provide detailed methodological explanations of the consolidated banking statistics: [Guide to the international financial statistics](#) and [Guide to the consolidated banking statistics](#).

A release calendar provides advance publication notice to users (<http://www.bis.org/statistics/relcal.htm>). Breaks in series due to changes in the reporting population are described each quarter in <http://www.bis.org/statistics/breakstablescons.pdf>. The consolidated statistics are available from 1983.

## **International Debt Securities (IDS)**

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The International Debt Securities statistics cover bonds and notes (long-term issues) and money market instruments (short-term issues) placed in international markets.

The data collected from market and institutional sources contain detailed information on individual securities. In addition to the amount of funds raised and the dates of announcement, completion and maturity of deals, information is available on the name of the issuer, the sector of the immediate borrower (issuer), the sector of the ultimate borrower (parent company of the borrower or guarantor), country of residence and nationality of the issuer, the type of instrument, interest rate structure, market of issue, governing law and listing place and, for international bonds, the terms (coupon, issue price, interest base etc), conditions (call and put options, conversion clauses etc) and rating of individual issues.

The BIS definition of international debt securities is based on three major characteristics of the securities: the location of the transaction, the currency of issuance and the residence of the issuer. International issues comprise all foreign currency issues by residents and non-residents in a given country and all domestic currency issues launched in the domestic market by non-residents. In addition, domestic currency issues launched in the domestic market by residents are also considered as international issues if they are specifically targeted at non-resident investors. However, due to the lack of information from commercial data providers, notes and money market instruments issued by non-residents in a domestic market in the currency of that market (foreign issues) are not included.

The BIS aggregates the detailed information on individual securities according to certain standard criteria, such as currency, type of issue, sector of the immediate borrower, sector of the ultimate borrower and country of residence and nationality of borrowers. The aggregated data are updated and published every quarter as part of the [BIS Quarterly Review](#) as well as on the BIS web site (<http://www.bis.org/statistics/secstats.htm>).

Apart from relevant descriptions and analytical articles in the Quarterly Review, the following BIS publication provides detailed methodological explanations of the international debt securities statistics: [Guide to the international financial statistics](#).

A release calendar provides advance publication notice to users ([www.bis.org/statistics/relcal.htm](http://www.bis.org/statistics/relcal.htm)). More than 200 countries are covered, mainly from the fourth quarter of 1993 onwards.

## **Foreign exchange market statistics**

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Every three years, since 1989, the **Triennial Central Bank Survey of Foreign Exchange Market Activity** has been conducted to provide comprehensive and internationally consistent information on the size and structure of global foreign exchange markets.

The BIS conducted the eighth survey in April 2010. The participating central banks compiled data collected from about 4000 reporting financial institutions in their countries for submission to the BIS, which calculates and publishes the global totals. In April 2010, data were collected in 53 countries on daily turnover in notional amounts of FX spot as well as FX and interest rate OTC derivatives transactions.

The foreign exchange market statistics provide data on daily average turnover of spot, outright forwards, foreign exchange swaps, currency swaps, options and other OTC foreign exchange instruments. The data are compiled on a locational basis (i.e. the sales desk

where the transaction is arranged) and broken down by reporting country, location of counterparty (local or cross-border), counterparty sector, currency and maturity.

The 2010 Triennial Survey foreign exchange publication has been split into the following reports:

- 1 September 2010: [provisional results on the global foreign exchange market and OTC interest rate derivatives turnover in April 2010](#)
- 1 December 2010: [Detailed final report on FX activity in 2010](#) (covering turnover in April, notional amounts outstanding and gross market values at end-June). Annex tables on IR market turnover are also published as an addendum.
- 13 December 2010: BIS Quarterly Review
  - Special feature "[The 4\\$ trillion question: what explains FX growth since 2007 Survey?](#)"
  - Special feature "[Derivatives in Emerging markets](#)"
  - "Special feature "[A user's guide to the Triennial Central Bank Survey of foreign exchange market activity](#)"

Apart from analytical articles in the Quarterly Review, the following BIS publications provide detailed methodological explanations of the foreign exchange statistics: [Guide to the international financial statistics](#) and the methodological notes (section D) in the [detailed final report on FX activity in 2010](#).

## **OTC and exchange traded derivatives statistics**

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**The semi-annual Over-The-Counter (OTC) Derivatives Markets Statistics** provide data on notional amounts outstanding, gross market values, gross credit exposure and measures of concentration in the derivatives market.

Following an initiative by the BIS [Committee on the Global Financial System](#) (CGFS), central banks of 11 countries<sup>12</sup> started in June 1998 reporting to the BIS semi-annual OTC derivatives statistics on forwards, swaps and options of foreign exchange, interest rate, equity and commodity derivatives.

As of end-December 2004 the BIS releases semi-annual data on credit default swaps (CDS) including notional amounts outstanding and gross market values for single- and multi-name instruments. Additional information on CDS by counterparty, sector and rating has been published as of December 2005 and as of end-June 2010 more granular information is published on CDS counterparties (e.g. CCPs, SPVs and Hedge Funds as well as on Index products in the multi-name CDS instruments). As of June 2011, further detail will become available, including a counterparty residence breakdown between home country and six foreign regions.

Every three years, the **Triennial Central Bank Survey of Foreign Exchange and Derivatives Market Activity** provides a benchmark for the less comprehensive, but more granular and frequent, results of the regular semi-annual OTC survey. Both share the same format but differ in coverage, since the Triennial Survey results are based on the data reported by more than 40 participating countries. The results of the regular semi-annual surveys are adjusted upwards (by an unallocated category) to take this difference into account.

In addition, statistics on **Exchange Traded Derivatives** are collected and published on a quarterly basis. Starting in 1986, they are derived from various market sources and complement, on a world-wide basis, the OTC data. The statistics cover turnover and open interest in both number of contracts and notional amounts. [[BACK TO TABLE](#)]

The data are published in the [BIS Quarterly Review](#). Preliminary OTC data, including a [commentary](#), are released 130 days after the reporting date.

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<sup>12</sup> The reporting will be expanded to 13 countries at the end of 2011.

Apart from relevant descriptions and analytical articles in the Quarterly Review, the following BIS publications provide detailed methodological explanations of the derivative statistics: [Guide to the international financial statistics](#) and the methodological notes to the OTC [commentary](#) provide further details. A release calendar gives advance publication notice to users (<http://www.bis.org/statistics/relcal.htm>).

## Monetary Statistics

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Monetary statistics provide positions (balance sheet) of the financial corporations sector, as defined by the *System of National Accounts 1993 (1993 SNA)*, divided into three subsectors: central bank, other depository corporations, and other financial corporations. For each subsector, data on assets and liabilities with nonresidents, i.e. cross-border positions, are available by financial instrument and currency (national or foreign). The financial instrument breakdown follows the *Monetary and Financial Statistics Manual* definitions, which are consistent with the *1993 SNA*, i.e. financial assets and liabilities are divided into monetary gold and SDRs, currency and deposits, securities other than shares, loans, shares and other equity, insurance technical reserves, financial derivatives, and other accounts receivable/payable.

Monetary statistics are disseminated<sup>13</sup> in sections 10 through 50 in the country tables of the *International Financial Statistics (IFS)*<sup>14</sup>. Beginning with the April 2009 issue of *IFS*, there are two presentations of monetary statistics. The first presentation is the new

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<sup>13</sup> Data are available by subscription only.

presentation of monetary statistics published in the *IFS Supplement on Monetary and Financial Statistics*. The *IFS Supplement* was discontinued in March 2009. The second presentation is the traditional, albeit outdated, presentation published in *IFS*.

The new presentation is for those countries that regularly report monetary data in accordance with the methodology of the IMF's Monetary and Financial Statistics Manual (MFSM), 2000 and Monetary and Financial Statistics Compilation Guide (MFSCG), 2008. For the majority of these countries, the data are transmitted on standardized report forms<sup>15</sup> (SRFs) for the assets and liabilities of a country's central bank (Form 1SR), other depository corporations (Form 2SR), and other financial corporations (Form 4SR), as well as for a country's monetary aggregates (Form 5SR). For other countries, data are transmitted in accordance with the data framework of the European Central Bank (ECB). The statistical standards are based on the European System of Accounts 1995 (1995 ESA) and additional standards prescribed by ECB regulations. The MFSM, MFSCG, and 1995 ESA are derived from the System of National Accounts 1993 (1993 SNA) and therefore harmonized, although the nomenclature in the MFSM, MFSCG, and 1995 ESA sometimes differ. The old presentation of monetary statistics is for those countries that do not use the SRFs for reporting monetary data. The presentation of these countries will be changed to the new presentation when the countries implement the reporting of SRF-based data.

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<sup>14</sup> The IMF's principal statistical publication, the *IFS* has been published monthly since 1948. *IFS* contains country tables for most Fund members. The country tables normally include data on a country's exchange rates, Fund position, international liquidity, monetary statistics, interest rates, prices, production, labor, international transactions, government accounts, national accounts, and population. Selected series, including data on Fund accounts, international reserves, and international trade, are drawn from the country tables and published in world tables as well. Source: <http://www.imfstatistics.org>

<sup>15</sup> Appendix II of the *MFSCG* contains a sample of the SRFs, which details cross-border exposures of the financial sector by financial instrument, according to the System of National Accounts 1993 definitions, and currency (national or foreign).

## Balance of Payments and International Investment Position Statistics

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The financial account of the balance of payments and international investment position (IIP) statistics contain data on cross-border exposures of the monetary authorities, general government, banks, and other sectors. Available data follow the concepts and definitions of the fifth edition of the *Balance of Payments Manual*. These data are broken down by functional category (direct investment, portfolio investment, other investment, and reserve assets) and financial instrument, except for direct investment related items<sup>16</sup>.

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<sup>16</sup> In 2009, an updated methodology for the balance of payments and IIP, the sixth edition of the *Balance of Payments and International Investment Position Manual (BPM6)*, was published in hard copy. It contains additional sectoral detail and identifies other nonbank financial corporations separately. However, data based on the new methodology is not available yet.

Balance of Payments Statistics summarize, for a specific period, economic transactions of an economy with the rest of the world. It reports total goods, services, factor income, and current transfers an economy receives from or provides to the rest of the world as well as capital transfers and changes in each economy's external financial claims and liabilities. The IIP presents the stock of external financial claims and liabilities at a specific point in time. The Balance of Payments Statistics database contains time series data from 1948. *Source:* <http://elibrary-data.imf.org/FindDataReports.aspx?d=33061&e=170784>.

*International Financial Statistics (IFS)* contains sections on balance of payments and IIP statistics. In addition, the Statistics Department of the IMF disseminates a wide range of information in the area of balance of payments and IIP statistics. This material includes data, statistical publications, metadata, and research/methodology. *Source:* <http://www.imf.org/external/np/sta/bop/bop.htm>.

## **Coordinated Portfolio Investment Survey**

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Under the auspices of the IMF, a Coordinated Portfolio Investment Survey (CPIS) has been conducted on an annual basis since 2001. The purpose of the CPIS is to collect information on the stock of cross-border holdings of securities - equity securities and long- and short-term debt securities - valued at market prices prevailing at end-December of the reference year, and broken down by the economy of residence of the issuer of the securities (see [Notes and Definitions](#)). In addition to this core (i.e., required) set of data, the CPIS also encourages the reporting of supplementary information, as follows:

- A **currency breakdown** of portfolio investment assets, presented in table 2;

- Reported total portfolio investment assets by **sector of holder** and country of nonresident issuer, presented in table 3. This table provides detail on holdings of securities by banks, other financial institutions (broken down by insurance, mutual funds, and other), and nonfinancial corporations. Additional tables 3.1, 3.2, 3.2.A, and 3.2.B. provide further breakdowns by instrument classification; and
- Reported total **portfolio investment liabilities** by economy of nonresident holder, presented in table 4. Additional tables 4.1, 4.2, 4.2.A, and 4.2.B. provide further breakdowns by instrument classification.

Considerable effort has been made to set standards for the compilation of CPIS data by documenting best practices in compilation (see *CPIS Guide, Second Edition*), and to draw on the synergies released by a coordinated effort to conduct such surveys for a common reference date. For the core items, the result is a global database of reported cross-border holdings of securities and derived portfolio investment liabilities with the capacity for showing bilateral and partner economy data from the creditor or debtor perspective.

In addition to the tables for the encouraged items noted earlier, the results of the CPIS are presented in four types of tables: (1) tables showing holdings of securities data for individual reporting economies (which exclude securities held as reserve assets); (2) tables showing data for securities held as part of reserve assets and data for security holdings of international organizations (aggregated information only); (3) tables showing a geographic breakdown of data in matrix form for individual economies; and (4) tables showing the global results of the CPIS.

CPIS data for the most recent year and revised data for earlier years are disseminated in November or December of each year or within one year after the most recent reference date. In addition, revised data are posted in June (or July) and so revised data are posted on the website at six month intervals.

The IMF Committee on Balance of Payments Statistics has agreed to increase the frequency (from annual to semi-annual) and timeliness (a dissemination lag of less than nine months) of the CPIS data, and to collect data on the institutional sector of the foreign debtor on an encouraged basis. *Source:* <http://www.imf.org/external/np/sta/pi/datarsl.htm>

## **Coordinated Direct Investment Survey**

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The IMF conducted for the first time in 2009 a Coordinated Direct Investment Survey (CDIS)<sup>17</sup> in conjunction with its interagency partners, including the Organisation for Economic Cooperation and Development, the Statistical Office of the European Communities, the European Central Bank, and the United Nations Conference on Trade and Development.

The purpose of the CDIS is to improve the quality of direct investment position statistics in the international investment position and by immediate counterpart economy. Specifically, the objectives of the CDIS are to collect comprehensive and harmonized data, with geographic detail of counterpart country, on direct investment positions, with equity reported separately from debt investment. Data for both inward and outward direct investment positions are sought. For debt instruments, net direct investment debt by resident financial intermediaries is separately identified.

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<sup>17</sup> At its meeting in November 2009 in Shanghai, People's Republic of China, the IMF Committee on Balance of Payments Statistics agreed that the CDIS should be undertaken on an annual basis.

The first estimates of 72 economies were reported to the IMF by the end of September 2010 for end-2009, and were published in December 2010. New and updated results covering 84 economies were released in July 2011. *Source:* <http://www.imf.org/external/np/sta/cdis/index.htm>

## **Data Template on International Reserves and Foreign Currency Liquidity**

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The IMF re-disseminates member countries' data on international reserves and foreign currency liquidity in a [common template](#) and in a common currency (the U.S. dollar). Historical data [by country](#) and selected [topics](#) are also available.

The data template establishes standards for the provision of information to the public on the amount and composition of official reserve assets, other foreign currency assets held by the monetary authorities and the central government, short-term foreign currency obligations, and related activities (such as financial derivatives positions and guarantees extended by the government for quasi-official and private sector borrowing) of the monetary authorities and the central government that can lead to drains on reserves and other foreign currency assets. [Operational Guidelines](#) designed to assist countries in the preparation of template data were issued in October 1999 and are accessible from this site. The guidelines are being updated to make them consistent with the most recent balance of payments manual (BPM6) and to clarify reporting issues.

On March 29, 2000, the Fund's Executive Board [approved](#) both the establishment of a common database for the collection of template data disseminated by SDDS subscribing countries and the re-dissemination of these data through the Fund's external website. Participating countries provide the information to the Fund in a common template soon after they disseminate the data in their national media.

The data available in this website are presented in several ways to facilitate users' viewing, printing, and downloading of the information. For example, countries' current data are accessible in the html format, and their historical (time series) data are shown in both pdf and csv (spreadsheet compatible) formats. *Source:* <http://www.imf.org/external/np/sta/ir/IRProcessWeb/index.aspx>

## **Joint External Debt Hub (JEDH)**

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The Joint External Debt Hub (JEDH) - jointly developed by the Bank for International Settlements (BIS), the International Monetary Fund (IMF), the Organisation for Economic Cooperation and Development (OECD) and the World Bank (WB) - brings together external debt and selected data on foreign assets from international creditor/market and national debtor sources. The JEDH replaces the Joint BIS-IMF-OECD-WB Statistics on External Debt, a website that was launched in 1999 to provide international data, mainly from creditor sources, on the external debt of developing and transition countries and territories. The data on the website are in millions of U.S. dollars, unless otherwise specified.

The JEDH disseminates relevant data on cross-border exposures of financial and nonfinancial corporations. These data are: (1) Cross-border loans from BIS reporting banks; (2) Cross-border loans from BIS banks to nonbanks; (3) Official trade credits, nonbanks, all maturities; (4) International debt securities, nonbanks; (5) Liabilities to BIS banks (consolidated), short term; (6) Official trade credits, nonbanks, short term; (7) International debt securities, nonbanks, short term; and (8) Portfolio investment assets: cross-border deposits with BIS reporting banks; cross-border deposits with BIS banks, nonbanks; liabilities to BIS banks, locational, total; and liabilities to BIS banks, consolidates, total.

More recent data than currently displayed in the JEDH tables, are available in the JEDH Database, depending on the update schedule of each dataset. Longer time series are also available in the database with different time spans for the various variables.

The creditor/market tables have been extended to incorporate the following additional information:

- Data on insured export credit exposures are now available. Following extensive work with the BIS, the Berne Union (International Union of Credit and Investment Insurers) provides quarterly data collected from its members for dissemination on the JEDH, as supplementary information to other data collected from creditor or market sources.
- The creditor/market tables now display “Total liabilities to BIS reporting banks” both for the locational and the consolidated statistics, as in the previous table of the Joint BIS-IMF-OECD-World Bank website. *Source:* <http://www.jedh.org/>

## **World Bank Quarterly External Debt Statistics**

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The Quarterly External Debt (QEDS) database, jointly developed by the World Bank and the International Monetary Fund, brings together detailed external debt data of countries that subscribe to the IMF’s Special Data Dissemination Standard (SDDS) and a

selected number of countries that participate in the IMF's General Data Dissemination System (GDDS). The benefit of bringing together comparable external debt data is to facilitate macroeconomic analysis and cross-country data comparison.

Relevant data on cross-border exposures of financial and nonfinancial corporations in the QEDS depends on whether the country is SDDS subscriber or GDDS participant. For SDDS subscribers<sup>18</sup>, relevant data are in: (1) Table 1: Gross external debt positions of: banks by maturity (short- and long-term) and instrument; other sectors; and direct investment: Intercompany lending; and (2) Tables 2 and 3 on the domestic-foreign currency breakdown of external debt and forward debt service schedule, respectively.

For GDDS/QEDS participants, the database focuses on public and publicly-guaranteed external debt position data broken down by maturity as the essential item for participation in the QEDS, but encourages the dissemination of other data in line with the GDDS, including the external debt-service payment schedule, creditor sector information (banks identified, but not nonbanks and nonfinancial corporations separately), and the external debt position data broken by type of instrument.

Currently, sixty-two countries have agreed to participate in the SDDS/QEDS database and forty-four Low-Income Countries (LICs) to provide data to the GDDS/QEDS database. Other countries may be asked to participate in the centralized database at a later stage. The databases are updated quarterly and within one month after the end of a quarter. These databases aim to support countries' efforts toward improving the coverage and availability of external debt data.

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<sup>18</sup> Includes some GDDS participating countries that are in a position to produce the external debt data prescribed in the SDDS.

The QEDS database is a collaborative undertaking of the World Bank and the IMF, and it is part of an ongoing effort to improve the transparency, timeliness, and availability of external debt statistics. The database has been endorsed by the Inter-Agency Task Force on Finance Statistics (TFFS) that produced the [\*External Debt Statistics: Guide for Compilers and Users\*](#).

*Source:*

<http://web.worldbank.org/WBSITE/EXTERNAL/DATASTATISTICS/EXTDECQEDS/0,,menuPK:1805431~pagePK:64168427~piPK:64168435~theSitePK:1805415,00.html>

## **World Bank-IMF Public Sector Debt Statistics**

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The Public Sector Debt Statistics (PSD) database, jointly developed by the World Bank and the International Monetary Fund, brings together detailed quarterly public sector debt data of selected countries, initially mainly developing /emerging market economies. The main purpose of the PSD database is to facilitate timely dissemination in standard formats of public sector debt data, including government-controlled financial and non-financial corporations. By bringing such data and metadata together in one central location, the database supports macroeconomic analysis and cross-country comparison.

Relevant data on cross-border exposures of government-controlled (or public) financial and nonfinancial corporations in the PSD can be found in Tables 2 and 3 of the database. Table 2, on gross nonfinancial public corporations debt position, and Table 3, on gross financial public corporations debt position, provide a breakdown of debt by currency of denomination and residence of the creditor (domestic or external).

The participation of countries in this centralized database is voluntary. As at August 2011, 62 countries have agreed to participate and 34 provided data to the PSD database. Other countries will be asked to participate on the centralized database at a later stage. The database is updated quarterly and within one month of the end of a quarter. These databases aim to support countries' efforts toward improving the coverage and availability of public sector debt data.

The PSD database includes country and cross-country tables, and enables users to query and extract data, by country, group of countries, and specific public debt components. The PSD database is linked to the *Public Sector Debt Statistics Guide* produced by the IMF in conjunction with the Task Force on Finance Statistics.

Source: <http://www.worldbank.org/qpsd>

## **Financial Soundness Indicators**

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Financial Soundness Indicators (FSIs) are indicators of the current financial health and soundness of the financial institutions in a country, and of their corporate and household counterparts. The FSIs were developed by the IMF, together with the international community, with the aim of supporting macroprudential analysis and assessing strengths and vulnerabilities of financial systems. Contrary to the previous datasets, FSIs are not residency based but compiled on a consolidated group basis<sup>19</sup>. Two FSIs deal with cross-border exposures: (1) sectoral distribution of loans to total loans and (2) geographical distribution of loans to total loans. Underlying data for the construction of the FSIs for some countries also provide further details on cross-border exposures.

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<sup>19</sup> Macroprudential analysis favors consolidation of group accounts, whereas national accounts data focus on the gross output and activity of individual entities within groups.

Sectoral distribution of loans to total loans provides information on the distribution of loans to resident sectors and nonresidents. Geographical distribution of loans to total loans presents information on the geographical distribution of gross loans by regional grouping of countries<sup>20</sup>. It allows the monitoring of credit risk arising from exposures to a group of countries and can help in an assessment of the impact of adverse events in these countries on the domestic financial system.

The IMF disseminates data on selected FSIs provided by participating countries. Countries are solely responsible for the data and metadata disseminated on this site. The “Concepts and Definitions” document available in the FSI website (<http://fsi.imf.org/>) describes the various FSIs as well as the consolidation basis, consolidation adjustments, and accounting rules followed. The Statistics Department is steadily increasing the number of countries reporting FSIs for dissemination on this site.

Reporting countries compile FSI data presented on this website by using different methodologies, which may also vary for different points in time for the same country. Users are advised to consult the accompanying metadata to conduct more meaningful cross-country comparisons or to assess the evolution of a given FSI for any of the countries.

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<sup>20</sup> Geographic distribution: (1) Advance economies, excluding China; (2) Other emerging market and developing countries, including China, divided in: (a) Africa; (b) Central and Eastern Europe; (c) Commonwealth of Independent States and Mongolia; (d) Developing Asia, including China, Middle East; and (e) Western hemisphere.