

Overview of statistical tables on BIS debt securities data¹

	Table C1		Table C2	Table C3	Table C4	Table C5	Table C6	Table C7
Data	Debt securities (TDS ² , DDS ³ , IDS ⁴)	International debt securities (IDS ⁴)	Central government debt securities ^{5, 6}	International debt securities (IDS ⁴)	Government debt securities	Debt securities issues (TDS ² , DDS ³ , IDS ⁴)	Debt securities holdings (TDS ² , DDS ³ , IDS ⁴)	Debt securities issues and holdings (TDS ²)
Issue market								
All markets	✓				✓	✓	✓	✓
Domestic market	✓		✓			✓	✓	
International market	✓	✓		✓		✓	✓	
Issuer/ holder sector								
All resident sectors	✓					✓	✓	✓
Non-financial corporations	✓	✓		✓		✓	✓	✓
Financial corporations	✓	✓ ⁷		✓ ⁷		✓	✓	✓
Central bank						✓	✓	
OMFI ⁸						✓	✓	
ODC ⁹						✓	✓	
MMF ¹⁰							✓	
OFC ¹¹						✓	✓	
<i>Of which: securitisation corporations</i>						✓	✓	
ICPF ¹²						✓	✓	
General government	✓	✓		✓	✓	✓	✓	✓
<i>Of which: Central government</i>			✓		✓	✓	✓	
<i>Memo item: public sector</i>						✓	✓	
Households and NPISH						✓	✓	✓
Non-residents							✓	✓
All holders							✓	✓
Issuer residency								
Resident issuer						✓	✓	✓
Non-resident issuer							✓	✓
Issue currency type								
All currencies	✓	✓		✓		✓	✓	✓
Domestic currency			✓	✓	✓	✓	✓	
Foreign currency			✓	✓ ⁷	✓	✓	✓	
Original maturity								
All maturities	✓	✓		✓		✓	✓	✓
Short-term (≤ 1 year)				✓		✓	✓	
Long-term (> 1 year)			✓	✓	✓	✓	✓	
> 1 year ≤ 2 years						✓	✓	
> 2 years ≤ 5 years						✓	✓	

See next page for sources and notes.

Overview of statistical tables on BIS debt securities data¹

	Table C1		Table C2	Table C3	Table C4	Table C5	Table C6	Table C7
Data	Debt securities (TDS ² , DDS ³ , IDS ⁴)	International debt securities (IDS ⁴)	Central government debt securities ^{5, 6}	International debt securities (IDS ⁴)	Government debt securities	Debt securities issues (TDS ² , DDS ³ , IDS ⁴)	Debt securities holdings (TDS ² , DDS ³ , IDS ⁴)	Debt securities issues and holdings (TDS ²)
> 5 years ≤ 10 years						✓	✓	
> 10 years						✓	✓	
Long-term at original maturity, with a remaining maturity ≤ 1 year)						✓	✓	
Interest rate type								
All interest rate	✓	✓		✓	✓	✓	✓	✓
Fixed interest rate			✓	✓		✓	✓	
Variable interest rate				✓		✓	✓	
Inflation-linked			✓			✓		
Interest rate-linked						✓		
Asset price-linked						✓		
Other			✓ ⁷					
Reporting basis								
By residence	✓	✓	✓	✓	✓	✓	✓	✓
By nationality		✓		✓				
Valuation	Nominal/face/market	Face	Nominal	Face	Nominal	Nominal/face/Market	Market	Market
Position and flows	Position	Position	Position	Position/ net transactions	Position	Position/ net transactions	Position/ net transactions	Position
Frequency	Quarterly	Quarterly	Annual	Quarterly	Annual	Quarterly	Quarterly	Quarterly
Country coverage	59	All	30	All	54	59	42	43
Source	National data (aggregates)	Commercial data (security-by-security database)	National data (aggregates)	Commercial data (security-by-security database)	National data, commercial data, BIS estimates	National data (aggregates)	National data (aggregates)	National data (aggregates)

¹ The statistical tables can be found at www.bis.org/statistics/secstats.htm. Individual country observations may differ from the dimensions listed. The online documentation (metadata and reporting practices) provides further detail. ² Debt securities issued by residents in all markets. ³ Debt securities issued by residents in their respective domestic market. ⁴ Debt securities issued by non-residents in all markets. ⁵ Data collected as part of the survey designed by the Committee on the Global Financial System (CGFS) working group on financial stability and local currency bond markets. ⁶ Average original and remaining maturity in years. ⁷ Additional breakdowns available. ⁸ Other monetary financial institutions. ⁹ Other deposit-taking corporations. ¹⁰ Money market funds. ¹¹ Other financial corporations. ¹² Insurance corporations and pension funds.