

Overview of statistical tables on BIS debt securities data¹

	Table C1		Table C2	Table C3	Table C4	Table C5
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 (TDS, ² DDS, ³ IDS ⁴)
Issue market						
All markets	✓				✓	✓
Domestic market	✓		✓			✓
International market	✓	✓		✓		✓
Issuer sector						
All resident sectors	✓					✓
Non-financial corporations	✓	✓		✓		✓
Financial corporations	✓	✓ ⁷		✓ ⁷		✓
Central bank						✓
ODC ⁸						✓
OFC ⁹						✓
<i>Of which: securitisation corporations</i>						✓
ICPF ¹⁰						✓
General government	✓	✓		✓	✓	✓
<i>Of which: Central government</i>			✓		✓	✓
<i>Memo item: public sector</i>						✓
Households and NPISH						✓
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						✓
> 5 years ≤ 10 years						✓
> 10 years						✓
Long-term at original maturity, with a remaining maturity ≤ 1 year)						✓

See next page for sources and notes.

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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
Position and flows	Position	Position	Position	Position/ net transactions	Position	Position/ net transactions
Frequency	Quarterly	Quarterly	Annual	Quarterly	Annual	Quarterly
Country coverage	59	All	30	All	54	59
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)

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 deposit-taking corporations. ⁹ Other financial corporations. ¹⁰ Insurance corporations and pension funds.