



EUROPEAN CENTRAL BANK

EUROSYSTEM

Directorate General Statistics
Statistics Development and Coordination
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26 January 2010

Second Review Group Meeting on the Handbook on Securities Statistics¹

Draft proposed meeting agenda

15 March 2010		
9:30 – 9:45	ECB	Welcome
9:45 - 10:00	IMF	Introduction
10:00 – 10:15	ECB	General questions on <i>Handbook Part II</i> (outline, references)
10:15 – 10:30	IMF	Section 1 - Introduction Scope of Part II of the <i>Handbook</i> The conceptual framework
10:30 – 11:00	IMF	Section 2 - Main features of debt securities holdings Institutional units and sectors
11:00 – 11:30 Coffee break		
11:30 – 12:30	ECB	Section 2 - Main features of debt securities holdings Breakdown by currency of denomination, maturity, and interest rate Debtor and creditor approach Accrued interest related to debt securities holdings Dirty and clean prices
12:30 – 13:00	ECB	Section 3 - Accounting rules and valuation
13:00 – 14:15 Lunch		
14:15 – 14:45	ECB	Section 5 - Debt securities holdings in a from-whom-to-whom framework The from-whom-to-whom framework
14:45 – 15:30	ECB	Section 5 - Debt securities holdings in a from-whom-to-whom framework The transactor principle versus the debtor/creditor principle
15:30 – 16:00 Coffee break		
16:00 – 16:30	ECB	Section 5 - Debt securities holdings in a from-whom-to-whom framework Complexity of from-whom-to-whom tables on debt securities

¹ Frankfurt am Main, Kaiserstrasse 29, Meeting Room CII, 35th floor Eurotower, 15 and 16 March 2010. There will be a social event on 15 March at around 18:30 followed by a dinner.

16:30 – 17:15	IMF	Section 4 - Specific operations related to debt securities
16 March 2010		
9:00 – 10:30	BIS	Implementation of presentation tables on debt securities issues
10:30 – 11:00 Coffee break		
11:00 – 11:30	IMF	Contribution to the G-20 Progress Report
11:30 – 12:15	ECB	Section 6 – Global aggregates
12:15 – 12:30	IMF	Annex 1: The Coordinated Portfolio Investment Survey (CPIS)
12:30 – 12:45	ECB	Annex 2: SBS database and SBS collection of holder information
12:45 – 14.00 Lunch		
14:00 – 15:00	ECB	Section 7 – Presentation tables
15:00 – 15:15	IMF	Conclusions and follow-up