



Handbook on Securities Statistics

Review Group Meeting

Basel, 28 and 29 October 2008

Agenda, Room QR

28 October 2008, 9:00 - 17:00

1. Welcome **09:00**

Mr Paul Van den Bergh (BIS) and Mr Alfredo Leone (IMF)

- Background on the Working Group on Securities Databases (WGSD)
- Need for a *Handbook on Securities Statistics*
- Purpose of the Review Group and goals for the meeting

2. Section 1: Introduction **09:30**

Chair: Mr Paul Van den Bergh (BIS)

Presentation: Mr Kerry Wood (BIS)

Discussion

- Objective of the *Handbook*
- Scope of part one of the *Handbook*
- Consistency with existing international statistical standards
- Definition of a debt security
- Stylised presentation table
- Open issues

Refreshment break **10:30**

3. Section 2: Issuing sectors and sub-sectors **10:45**

Chair: Mr Alfredo Leone (IMF)

Presentation: Mr José Cartas (IMF)

Discussion

- Definition of an institutional unit
- Definition of residence
- Sectorisation of institutional units
- Open issues

Lunch: Room ST **12:00**



4. Section 3: Securitisation **14:00**

Chair: Mr Paul Van den Bergh (BIS)

Presentation: Mr Kerry Wood (BIS)

Discussion

- Definition of securitisation
- The securitisation process
- Statistical classification
- Open issues

Refreshment break **15:00**

5. Section 4: Accounting rules, valuation and recording of accrued interest **15:15**

Chair: Mr Werner Bier (ECB)

Presentation: Mr Reimund Mink (ECB)

Discussion

- Accounting rules
- Valuation
- Recording of accrued interest
- Open issues

6. Section 5: Classification of debt securities **16:15**

Chair: Mr Werner Bier (ECB)

Presentation: Mr Reimund Mink (ECB)

Discussion

- Distinguishing debt securities from other securities
- Main features of debt securities
- Classification by issuing sector and sub-sector
- Classification by currency
- Open issues

Day one close **17:00**

Dinner: Safran Zunft Restaurant **19:30**



29 October 2008, 9:00 - 15:00

7. Section 5: Classification of debt securities **09:00**

Chair: Mr Werner Bier (ECB)

Presentation: Mr Reimund Mink (ECB)

Discussion

- Classification by maturity
- Classification by interest rate
- Classification by market
- Open issues

Refreshment break **10:30**

8. Section 6: Detailed presentation table **10:45**

Chair: Mr Paul Van den Bergh (BIS)

Presentation: Mr Kerry Wood (BIS)

Discussion

- Summary of classifications used in the detailed presentation table
- Description of the detailed presentation table
- Open issues

9. Section 7: Metadata **11:45**

Chair: Mr Paul Van den Bergh (BIS)

Presentation: Mr Paul Van den Bergh (BIS)

Discussion

- Metadata for debt securities
- Open issues

Lunch: Room ST **12:45**

10. Annexes (time permitting) **13:45**

- Glossary
- Security-by-security databases
- Example of metadata for debt securities



11. Other issues and next steps **14:30**

Chair: Mr Alfredo Leone (IMF)

Meeting close **15:00**



**Handbook on Securities Statistics: Review Group Meeting
Basel, 28 and 29 October 2008
Participants List**

ALGERIA	Bank of Algeria Mr Mustapha Abderrahim Director of Statistics Research Department
ARMENIA	Central Bank of Armenia Mrs Armine Harutyunyan Financial Statistician Statistics Department
AUSTRALIA	Reserve Bank of Australia Ms Susan Black Senior Manager, Securities Markets Section Domestic Markets Department
AUSTRIA	Austrian National Bank Mr Günther Sedlacek Expert External Statistics and Financial Accounts Division
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CANADA	Bank of Canada Ms Wendy (Wing Sum) Chan Analyst Financial Markets Department
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