

Debt securities holdings statistics

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Name	Debt securities holdings statistics
1. Contact information	
1.1. Institution	Bank of Lithuania (LB)
1.2. Unit	External Statistics Division Statistics Department Economics and Financial Stability Service
1.3. Contact person	Rasa Abazorienė rabazoriene@lb.lt +370 5 268 0412
2. Legal information	
2.1. Responsibility for collecting, processing, and disseminating statistics	<p>The responsibility of LB for collecting and processing statistics, necessary to fulfil ESCB and LB functions, is established in Article 8 of the Law on the Bank of Lithuania (last amended in 2019).</p> <p>The responsibility for disseminating statistical information is laid down in Article 55 of the Law on the Bank of Lithuania, which stipulates that LB shall publish statistical and other information at least once a month.</p> <p>LB performs statistical works according to the Bank of Lithuania Statistics Work Programme, which is approved annually.</p>
2.2. Legislation and agreements to ensure statistical reporting	<p>Resolution No 241 of the Board of the Bank of Lithuania of 24 December 2009 on the approval of the procedure for reporting to the Bank of Lithuania statistical information and data necessary for the compilation of the balance of payments and international investment position of the Republic of Lithuania;</p> <p>Order No V2010/(1.7-0202)-02-42 of the Chairman of the Board of the Bank of Lithuania of 25 February 2010 on the approval of the procedure for reporting to the Bank of Lithuania data necessary for the compilation of the balance of payments, international investment position and official reserve assets of the Republic of Lithuania;</p> <p>Resolution No 03-31 of the Board of the Bank of Lithuania of 15 April 2010 on the statistical reporting of custodians;</p> <p>Resolution No 03-158 of the Board of the Bank of Lithuania of 2 September 2014 on the approval of statistical reporting forms.</p>
3. Methodological information	
3.1. Concepts and definitions	The concepts and definitions of the Securities Holdings Statistics are based on the conceptual framework of the international standards recommended by the sixth edition of the IMF Balance of Payments and International Investment Position Manual (BPM6), European System of Accounts (ESA 2010), Handbook on Securities Statistics (Handbook).
3.2. Scope (scope of data, exceptions to coverage, unrecorded activity)	The scope of the debt securities holdings statistics complies with the scope and composition of standard components of the IMF SDDS PLUS.

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3.3. Classification/sectorisation	<p>In accordance with the ESA 2010, all institutional units are grouped together into institutional sectors and subsectors on the basis of their principal functions and objectives:</p> <p>Total economy (S.1) – the sector covering all resident institutional sectors, i.e. non-financial corporations, financial corporations, general government, households, and non-profit institutions serving households.</p> <p>Non-financial corporations (S.11) – private and public corporations, which are market producers principally engaged in the production of goods and non-financial services. The sector includes private limited companies, public limited liability companies, partnerships, state and municipal enterprises, non-profit institutions, which are market producers and most of their operating costs are covered by income from goods and services sold.</p> <p>Financial corporations (S.12) – all private and public institutions engaged in financial intermediation and auxiliary financial activities. In Lithuania, sector S.12 is divided into the following subsectors: the central bank; deposit-taking corporations, except for the central bank; money market funds (MMFs), non-MMF investment funds; other financial intermediaries, except for insurance corporations and pension funds; financial auxiliaries; captive financial institutions and money lenders; insurance corporations; pension funds.</p> <p>General government (S.13) – the sector consisting of institutional units financed by compulsory payments, whose primary function is provision of non-market services and/or redistribution of national income and wealth.</p> <p>Households and non-profit institutions serving households (S.1M) – individuals or groups of individuals as consumers; farmers, as market producers; own-account workers and sole proprietorships.</p> <p>Trade unions, various societies, consumer associations, political parties, churches and religious societies, associations of apartment owners, social, cultural, recreational and sport clubs, charities and aid organisations.</p> <p>Rest of the world (S.2) – non-resident units insofar as they are engaged in transactions with resident institutional units, or have other economic links with resident units. EU institutions and international organisations are included.</p>
3.4. Basis for recording (valuation, recording basis, grossing/netting procedures)	Debt securities holdings statistics are recorded at market value. The data are recorded on an accrual basis.
3.5. Source data	<p>Main data sources used for compiling debt securities holdings:</p> <ul style="list-style-type: none"> - The monthly security by security data from the custodians and directly from the MFIs on the distribution of securities by holders; - The monthly survey of collective investment and money market funds conducted by the LB, which includes data on cross-border transactions of these funds; - Information from the Ministry of Finance on the government's cross-border transactions on debt securities and information on debt securities issued by the central government; - The monthly security by security data from Nasdaq CSD Operations on the distribution of securities by issuers (including government securities); - The daily data on prices of equity and debt securities issued in the Baltic States, provided by NASDAQ OMX Baltic exchanges; - The monthly data on securities by issuers obtained from the ECB CSDB;

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	<ul style="list-style-type: none"> - The quarterly survey of insurance companies conducted by the LB, which includes data on security data; - Third party holdings data from ECB SHS statistics.
3.6. Statistical techniques	Data from the primary sources are reconciled and adjustments for coverage, classification and timing are made
4. Accuracy and consistency	
4.1. Data validation	The IT system ISSIS securities model is used for the production of securities statistics. There are some routine IT procedures, integrated in the Statistical Information System, that are used for checking consistency and plausibility of the intermediate data.
4.2. Revisions	Debt securities holdings data are revised if there are major revisions in stocks of Portfolio Investments in IIP.
4.3. Intersectoral and cross-domain consistency	<p>Debt securities statistics data are compiled following the BPM6 and ESA 2010 and are internally consistent.</p> <p>Debt securities statistics data are consistent with the IIP statistics, financial sector accounts, IF, monetary statistics.</p>
5. Dissemination	
5.1. Periodicity and release calendar	<p>Debt securities holdings data are published within 90 days after the end of the reporting quarter.</p> <p>Publication dates for Debt securities holdings statistics are available in the data release calendar</p>
5.2. Forms of data dissemination	For Debt securities holdings statistics, see: LB website .
6. Metadata update	<p>Metadata is reviewed and updated once a year.</p> <p>Last update: 30/06/2020</p>