



2 May 2018

Explanatory Notes

Securities Holdings Statistics

Direct Reporting

Data for the Investment Fund, Credit Institutions, Money Market Fund, Financial Vehicle Corporation (debt securities only) and Insurance Corporations sectors are directly sourced from all Irish resident entities in these sectors and provides full coverage.

For reporting notes on compilation and templates for each of these sectors, please click this link <https://www.centralbank.ie/statistics/statistical-reporting-requirements>

Custodian Reporting

Data for the Household, Non-Financial Corporations, Pension Funds and Other Financial Intermediaries are solely based on data reported by Irish resident custodians. This provides only partial coverage of these sectors and so caution is advised when interpreting this data.

For reporting notes on compilation and templates for custodian reporting, please click this link <https://www.centralbank.ie/statistics/statistical-reporting-requirements/securities-reporting-custodians>

Values

All data is reported in millions of Euro and at market value.

Positions

All data is based on positions at end-quarter. Changes may be caused by transactions, market price changes, non-Euro currency movements, reclassifications and changes in the reporting population.

Adjustments to the Reporting Population

Q3 2015 – Incorporation of Special Purpose Vehicles (SPV) data within “Other Financial Sectors” category. Within Securities Holdings, SPV’s are classified within the Other Financial Intermediaries category. Individual breakout of the SPV data is also published by the Central Bank of Ireland

<https://www.centralbank.ie/statistics/data-and-analysis/other-financial-sector-statistics/financial-vehicle-corporations>

Q3 2016 – Direct reporting by Insurance Corporations, totals are matched to insurance statistics reporting on a host basis (based on Irish resident insurance business).

See Box A: Home to Host Approach, Insurance Corporation Statistics in Ireland: Introducing the New Quarterly Statistics, By Anne-Marie Kelly and Jenny Osborne-Kinch, Quarterly Bulletin 01, 2018

<https://www.centralbank.ie/docs/default-source/publications/quarterly-bulletins/qb-archive/2018/quarterly-bulletin---q1-2018.pdf#page=53>

<https://www.centralbank.ie/statistics/data-and-analysis/insurance-corporations-statistics>

Household Sector

The Household sector also includes Non-profit Institutions serving Households.

Other Financial

The 'Other Financial' holder sector includes data reported by Irish resident custodians from Pension Funds and Other Financial Intermediaries. This provides only partial coverage of these sectors and so caution is advised when interpreting this data. It also incorporates the directly reported Special Purpose Vehicles from Q3 2015.

Other Central Bank of Ireland Data

Due to timing and compilation differences, there may be slight variances compared with data reported elsewhere by the Central Bank of Ireland. Specifically, the monthly release on Holders of Irish Government Bonds is not solely based on security-by-security reporting so is not directly comparable to the figures in this release.

Revisions Policy

Every quarter, the prior quarter is revised. Annual Revisions are published in May each year.