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
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

8. Section 6: Detailed presentation table
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
Chair: Mr Paul Van den Bergh (BIS)
Presentation: Mr Paul Van den Bergh (BIS)
Discussion
• Metadata for debt securities
• Open issues

Lunch: Room ST

10. Annexes (time permitting)
• 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
ALGERIA  
Bank of Algeria  
Mr Mustapha Abderrahim  
Director of Statistics  
Research Department

ARMENIA  
Central Bank of Armenia  
Mrs Armine Harutyunyan  
Financial Statistician  
Statistics Department

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Reserve Bank of Australia  
Ms Susan Black  
Senior Manager, Securities Markets Section  
Domestic Markets Department

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Austrian National Bank  
Mr Günther Sedlacek  
Expert  
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Senior Adviser  
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Bulgarian National Bank  
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Luxembourg
Central Bank of Luxembourg
Mr Robert Obrzut
Economist-Statistician
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<td>National Bank of the Republic of Macedonia</td>
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