Institutional Investors' Assets and Liabilities

Abstract

The dataset on Institutional investors' assets and liabilities (T7II) constitutes an attempt to better integrate these data in the framework of the System of National Accounts (SNA) and to meet the key recommendations 13-15 outlined in the report The Financial Crisis and Information Gaps, endorsed by the G-20 Finance Ministers and Central Bank Governors in November 2009, oriented to explore gaps and strengthening data collection, in particular, of non-bank financial institutions. While recommendations 13-14 focus on the cross-border exposure of non-bank financial institutions, recommendation 15 promotes the compilation and dissemination of sector balance sheets and flow of funds, stressing that data on non-bank financial institutions should be considered as a particular priority.

Source
Direct source

Central Banks or National Statistical Institutes.

Source Periodicity

Annual and quarterly.

Data Characteristics
Unit of measure used

Millions of national currency and US Dollars.

Population & Scope
Population coverage

The dataset includes a detailed breakdown of Investment funds, Insurance companies and Pension funds. This finer breakdown by type of investors has been established with reference to the System of National

Accounts 2008 (SNA 2008), when possible.

Financial assets and liabilities included correspond to the following main categories: Currency and deposits, Debt securities, Loans, Equity and investment fund shares, Insurance pension and standardize guarantee

schemes, Financial derivatives and employee stock options and Other accounts receivable/payable.

Data on the Financial net worth and on total Non-financial assets are also reported.

In addition to the SNA 2008 – based sub-classification of the above financial assets and liabilities, a further breakdown of assets issued by residents and assets issued by non-residents is also reported.

The dataset includes non-consolidated (NCO) data only, unless differently specified in the metadata at the specific country-level.

Concepts & Classifications
Key statistical concept

Most of the OECD Member countries compile the Institutional Investors' assets and liabilities questionnaire according to the SNA 2008 / ESA 2010 (European System of Accounts). The OECD Member countries which are still producing national accounts according to the SNA 1993 / ESA 1995 will change over to to the new SNA 2008 / ESA 2010 over the upcoming months/years.
Data in the Institutional Investors' assets and liabilities dataset are consistent with those reported in the Financial Balance Sheets, unless exceptions specified in the metadata at the specific country-level. The data collection is limited to quarterly (Q) data which is sourced from the official national institution producing quarterly data. The annual (A) data published in this dataset corresponds to the data for the fourth quarter (Q4), which is assumed to correspond to the end-year data by convention.

Additional information and detailed definitions of the institutional investors sectors and the assets and liabilities categories can be found at the following links:

- o **OECD Guidelines**
- o **SNA 2008**