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## ANNEX II

### DEFINITIONS

#### PART 4

#### Definitions of security-by-security attributes

Field	Description
Security identification number	A code that uniquely identifies a security. It is the ISIN code if this has been assigned to the security, or another security identification number.
Positions at nominal value (in nominal currency or euro or positions in number of shares or units)	Number of units of a security, or aggregated nominal amount if the security is traded in amounts rather than in units, excluding the accrued interest.
Positions at market value	[ <sup>F2</sup> Amount held of a security at the price quoted in the market in euro. The relevant NCB, or, where group data is reported to the ECB pursuant to Article 3a(5), the ECB must in principle require accrued interest to be reported either under this position or separately. However, the relevant NCBs, or the ECB, as applicable, may at their discretion require data excluding accrued interest.]
Other changes in volume (nominal value)	Other changes in the volume of the security held, at nominal value in nominal currency/unit or euro.
Other changes in volume (market value)	Other changes in the volume of the security held, at market value in euro.
Financial transactions	The sum of purchases minus sales of a security, recorded at transaction value in euro.
Portfolio investment or direct investment	The function of the investment according to the classification of balance of payments statistics <sup>a</sup> .
Price value	Price of the security at the end of the reference period.
[ <sup>F3</sup> Reporting basis]	Indicates whether the security is quoted in percentage or in units.
<b>a</b>	Guideline ECB/2011/23 of 9 December 2011 on the statistical reporting requirements of the European Central Bank in the field of external statistics (OJ L 65, 3.3.2012, p. 1).
<b>b</b>	[ <sup>F1</sup> Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council (OJ L 191, 28.6.2014, p. 1).]

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Revaluation adjustments	Price and exchange rate revaluations, as referred to in Part 3.
Security currency of denomination	The International Standards Organisation code, or equivalent, of the currency used to express the price and/or the amount of the security.
[ <sup>F1</sup> Issue date	The date on which the securities are delivered to the underwriter by the issuer against payment. This is the date when the securities are available for delivery to investors for the first time. For a strip this column indicates the date on which the coupon/principal is stripped.
Maturity date	Date on which the debt instrument is actually redeemed.
Security issued by the holder	Indicates whether the security was issued by the holder.
Primary asset classification	Classification of the instrument.
Asset securitisation type	Type of asset provided as security.
Security status	Supplementary attribute that indicates the status of the security, it may indicate whether the instrument is alive or not e.g. defaulted, matured or redeemed early.
Security status date	The date on which a security status as reported under 'Security status' came into effect.
Arrears for the instrument	Aggregate amount of principal, interest and any fee payment outstanding at the reference date, which is contractually due and has not been paid (past due). This amount is always to be reported. The figure '0' is to be reported if the instrument was not past due on the reference date.
Date of arrears for the instrument	The date on which the instrument became past due in accordance with Part 2.48 of Annex V to Commission Implementing Regulation (EU) No 680/2014 <sup>b</sup> . This is the earliest date for which the instrument has an amount unpaid at the reference date, and it is to be reported if the instrument is past due on the reference date.

**a** Guideline ECB/2011/23 of 9 December 2011 on the statistical reporting requirements of the European Central Bank in the field of external statistics (OJ L 65, 3.3.2012, p. 1).

**b** [<sup>F1</sup>Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council (OJ L 191, 28.6.2014, p. 1).]

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Instrument seniority type	Instrument seniority type indicates whether the instrument is guaranteed or not, its rank level and whether it is secured or not.
Collateral geographical location	Geographical allocation of the collateral.
Guarantor identifier code	[ <sup>F2</sup> A standard code, agreed with the relevant NCB or, where group data is reported to the ECB pursuant to Article 3a(5), with the ECB, that uniquely identifies a guarantor, and information on the identifier type of the code that is used, e.g. legal entity identifier, EU identifier or national identifier.]]
<b>a</b>	Guideline ECB/2011/23 of 9 December 2011 on the statistical reporting requirements of the European Central Bank in the field of external statistics (OJ L 65, 3.3.2012, p. 1).
<b>b</b>	[ <sup>F1</sup> Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council (OJ L 191, 28.6.2014, p. 1).]

#### Textual Amendments

- F1** Inserted by [Regulation \(EU\) 2016/1384 of the European Central Bank of 2 August 2016 amending Regulation \(EU\) No 1011/2012 \(ECB/2012/24\) concerning statistics on holdings of securities \(ECB/2016/22\)](#).
- F2** Substituted by [Regulation \(EU\) 2018/318 of the European Central Bank of 22 February 2018 amending Regulation \(EU\) No 1011/2012 concerning statistics on holdings of securities \(ECB/2018/7\)](#).
- F3** Substituted by [Regulation \(EU\) 2016/1384 of the European Central Bank of 2 August 2016 amending Regulation \(EU\) No 1011/2012 \(ECB/2012/24\) concerning statistics on holdings of securities \(ECB/2016/22\)](#).

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**Changes and effects yet to be applied to :**

- [Regulation revoked by S.I. 2021/1300 Sch. 1 para. 66](#)