

Enhanced statistics on securities

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New statistics providing additional insights on the composition of the issuances and holdings of Canadian debt securities are now available. These enhanced statistics, accessible through a new [visualization tool](#), allow users to better understand and address issues related to global financial risks.

More specifically, Canadian entities issuing debt securities, such as governments, financial and non-financial corporations, are profiled based on their sector or industry of activity. This information can be combined with the characteristics of debt securities they issue, such as the currency of issue, maturity, type of interest rate and market of issuance.

These new data are accessible through an easy-to-use and flexible visualization tool. The tool includes a dynamic cross-table which allows users to look at the dataset from a variety of dimensions as well as other visualization layers that illustrate different characteristics of the data in the form of interactive tables and charts.

Enhanced statistics provide additional insights on the composition of Canadian debt securities

The value of debt securities issued by Canadian corporations and governments totalled \$4,267.6 billion at the end of 2018. Financial corporations, led by banks and other deposit-taking corporations (\$1,130.6 billion), were the main issuers of these instruments followed by governments and non-financial corporations.

The enhanced statistics provide additional insights on the composition of this outstanding amount of debt. For example, about three-quarters of all Canadian debt securities outstanding at the end of 2018 were denominated in Canadian dollars. Non-financial corporations were the most exposed to foreign currencies, led by the mining and oil and gas extraction industry. Over 80% of the stock of debt securities issued by firms in this industry were denominated in US dollar at the end of 2018, compared with 14% for firms in the utilities industry.

The value of debt securities to be repaid by Canadian borrowers within one year was \$849.3 billion at the end of 2018, accounting for 20% of total outstanding debt securities. Overall, \$201.5 billion of foreign denominated instruments was to be repaid within one year, of which \$174.1 billion was in US dollars, \$12.3 billion in UK pounds sterling and \$10.6 billion in Euros.

Foreign investors play an important role in the Canadian debt market. They held 35% of the total amount of Canadian debt securities outstanding at the end of 2018. By sector, non-residents held 43% of all debt securities issued by Canadian non-financial corporations compared with 39% for financial corporations and 27% for governments.



Note to readers

In September 2015, the G20 Finance Ministers and Central Bank Governors launched the G20 Data Gaps Initiative II. The goal of the initiative is to ensure the financial sector, governments, businesses and citizens have the necessary information to monitor and react to the build-up of financial risk in the domestic and global economy.

The G20 Data Gaps Initiative II is a series of 20 recommendations encouraging countries to compile and disseminate new or increasingly detailed statistical products. The goal of the initiative is to have each member of the G20 disseminate these recommended data sets on a regular and timely basis by 2021.

This enhanced set of data addresses recommendation 7 of the G20 Data Gaps Initiative II on securities statistics. Definitions and concepts used are consistent with the recommendations of the Handbook on Securities Statistics, an internationally agreed framework for classifying securities instruments.

In the coming years, the securities statistics program will continue to expand with the addition of new detailed information on equity securities and on holders of securities.

For more information on Statistics Canada's initiative in this area, see [Enhancing Canada's statistics on securities](#).

Definition

Securities statistics cover issuances and holdings of financial negotiable instruments. Securities include debt instruments designed to be traded in financial markets, such as treasury bills, commercial paper and bonds, as well as equity instruments, such as listed shares.

Next release

Securities statistics for the first quarter will be released on June 10.

Definitions, data sources and methods: survey number 5285.

The data visualisation product [Securities statistics](#), which is part of *Statistics Canada – Data Visualisation Products (71-607-X)* is now available.

The document, "[Enhancing Canada's statistics on securities](#)", which is part of *Latest Developments in the Canadian Economic Accounts (13-605-X)*, is now available.

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