



# Publication of additional data on UK monetary financial institutions' holdings of UK government bonds

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The Bank of England publishes data on UK monetary financial institutions' holdings of UK government securities in *Bankstats* Table B1.7. This article describes new data to be published in *Bankstats* from next month, comprising a more detailed residual maturity breakdown of holdings of UK government bonds.

## Introduction

The Bank of England collects and publishes data relating to holdings of UK government bonds (gilts) and treasury bills by UK monetary financial institutions (MFIs).<sup>1</sup> These data are available in *Bankstats* Table B1.7.<sup>2</sup>

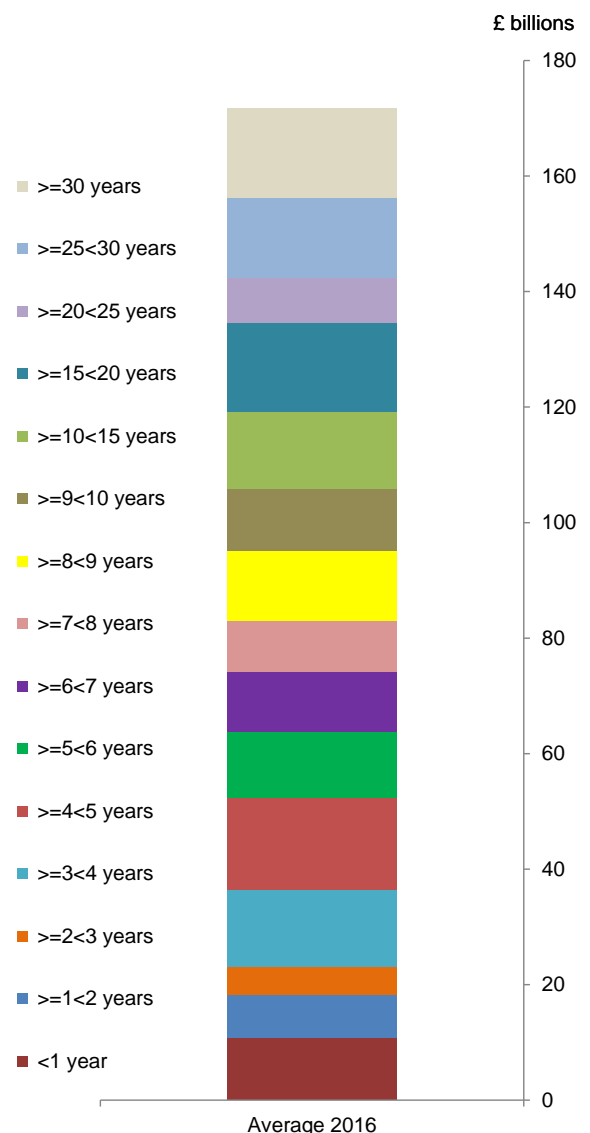
From January 2016, a new collection was introduced to provide additional granularity of these gilts data including further splits by residual maturity.

## Maturity breakdown

UK MFIs' holdings of gilts are currently published for long and short positions with three residual maturity splits: less than five years, five to twenty-five years, and over twenty-five years. These existing maturity splits will be published alongside new granular series: a yearly breakdown for under ten years residual maturity, a five yearly breakdown for ten to thirty years residual maturity, and greater than thirty years residual maturity.

Chart A provides a preview of all the new residual maturity splits collected.

Chart A: Average 2016 long positions of UK MFIs' holdings of gilts by residual maturities



<sup>1</sup> UK monetary financial institutions refers to UK banks and building societies (excluding central bank).  
<sup>2</sup> *Bankstats* Table B1.7 is available at [www.bankofengland.co.uk/statistics/Pages/bankstats/current/default.aspx](http://www.bankofengland.co.uk/statistics/Pages/bankstats/current/default.aspx). For further information on the current publication please see [www.bankofengland.co.uk/statistics/Documents/ms/articles/art1may12.pdf](http://www.bankofengland.co.uk/statistics/Documents/ms/articles/art1may12.pdf).

This enhanced granularity will enable users to produce bespoke residual maturity splits. For example, these new data can be harmonised with the maturity splits used by the Bank of England's Asset Purchase Facility (APF) and the UK Debt Management Office. They also maintain our historical series.

**Chart B: 2016 UK MFIs' holdings of gilts by residual maturity**

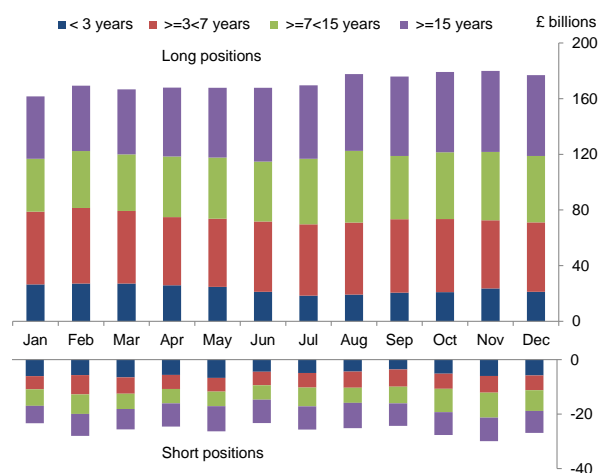


Chart B utilises the new granularity to replicate maturity splits currently used by the APF: three to seven years, seven to fifteen years and greater than 15 years.<sup>3</sup> This chart illustrates that these maturity splits account for the majority of UK MFIs' holdings of gilts.

## Next steps

From next month, the Bank of England will publish a number of new series derived from the updated data collection. These data will be available on a monthly frequency in *Bankstats* Table B1.7 and the Statistical Interactive Database (IADB).<sup>4</sup>

<sup>3</sup> See Market notice: Asset Purchase Facility: Gilt Purchases, November 2016, available at: [www.bankofengland.co.uk/markets/Documents/marketnotice161103apfgilt.pdf](http://www.bankofengland.co.uk/markets/Documents/marketnotice161103apfgilt.pdf).

<sup>4</sup> The Statistical Interactive Database is available at: [www.bankofengland.co.uk/boeapps/iadb/newintermed.asp](http://www.bankofengland.co.uk/boeapps/iadb/newintermed.asp).