

# SOURCES AND METHODS

## SECURITIES HOLDINGS STATISTICS (SHS)

Financial Statistics

6 October 2023

The DNSHSREA table shows the holding distribution in the euro area of Danish mortgage bonds, based on the ECB's Securities Holdings Statistics (SHS). The table can be broken down by country and coupon type from Q1 2019. Danish mortgage bonds are calculated in line with Danmarks Nationalbank's mortgage bond table, DNVDPKR2.

The SHS are reported on a quarterly basis and updated approximately three months after the reference period. Holdings are collected at ISIN code level. Some of the data are based on direct reports from investors, while others are based on indirect information from custodian banks. The proportion from direct reports varies according to reporting country.

Investment fund mortgage bond holdings are included in the statistics for the countries where the funds are domiciled (where the fund is resident) – and not the countries where the owners of the investment funds are resident.

Read more about SHS and see other European holding statistics in the ECB data warehouse

<https://sdw.ecb.europa.eu/>