



**Securities Holdings Statistics Database (SHSDB):
The new ESCB micro database on holdings of securities**

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In response to the recommendations during the financial turmoil, the European System of Central Banks (ESCB) has set up a Securities Holdings Statistics Database (SHSDB), used for the compilation of new granular data on holdings of securities on a quarterly basis. As risks to financial stability due to contagion mechanisms at the level of individual institutions could not be properly identified from aggregated data, the importance of having accurate information on the exposure of economic sectors and of banking groups to specific classes of securities at a very disaggregated level became evident. The database allows for the creation of standard output and tailor-made reports in a timely and efficient manner and takes advantage of standardized identifiers to link with other data sources. This paper describes the design of the database and shows how the security-by-security holdings data can fulfill the needs of a wide range of users, providing specific examples.

Keywords: micro data; granular; exposure; financial integration.