

26 November 2013

Banking Statistics

Banking statistics reports and orders

- 1 Modification of reporting requirements for banking statistics
- 2 Repeal of Bundesbank notices

1 Modification of reporting requirements for banking statistics

The Deutsche Bundesbank collects statistics on investment funds pursuant to Article 5 of the Statute of the European System of Central Banks and of the European Central Bank (OJ EC No C 191 of 27 September 1992, p 68), Council Regulation (EC) No 2533/98 of 23 November 1998 concerning the collection of statistical information by the European Central Bank (OJ EC No L 318, p 8) as amended by Council Regulation (EC) No 951/2009 of 9 October 2009 amending Regulation (EC) No 2533/98 concerning the collection of statistical information by the European Central Bank (OJ EC No L 269, p 1), Regulation (EU) No 1073/2013 of the European Central Bank of 18 October 2013 concerning statistics on the assets and liabilities of investment funds (recast) (ECB/2013/38; OJ EU No L 297, p 73), Regulation (EU) No 1071/2013 of the European Central Bank of 24 September 2013 concerning the balance sheet of the monetary financial institutions sector (recast) (ECB/2013/33; OJ EU No L 297, p 1), the Guideline of the European Central Bank of 1 August 2007 on monetary, financial institutions and markets statistics (recast) (ECB/2007/9; OJ EU No L 341, p 1) as last amended by the Guideline of the European Central Bank of 25 August 2011 amending Guideline ECB/2007/9 on monetary, financial institutions and markets statistics (ECB/2011/13; OJ EC No L 228, p 37), the Guideline of the European Central Bank of 22 March 2013 concerning statistics on holdings of securities (ECB/2013/7; OJ EU No L 125, p 17), the Guideline of the European Central Bank of 21 November 2002 on the statistical reporting requirements of the European Central Bank in the field of quarterly financial accounts (ECB/2002/7; OJ EU No L 334, p 24) as last amended by the Guideline of the European Central Bank of 26 August 2008 (ECB/2008/6; OJ EU No L 259, p 12), the Investment Code (Kapitalanlagegesetzbuch) of 4 July 2013 (Federal Law Gazette I, p 1981) as last amended by Article 6 of the Act of 20 September 2013 (Federal Law Gazette I, p 3642) as well as section 18 of the Bundesbank Act (Gesetz über die Deutsche Bundesbank) in the wording of the

¹ Published in the Federal Gazette of December 9, 2013.

announcement of 22 October 1992 (Federal Law Gazette I, p 1782) as last amended by Article 23 of the Act of 4 July 2013 (Federal Law Gazette I, p 1981).

Investment funds statistics

The Deutsche Bundesbank collects statistics from investment management companies and externally managed investment companies.

I

Investment management companies and externally managed investment companies within the meaning of the Investment Code (Kapitalanlagegesetzbuch) shall report the following information to the Deutsche Bundesbank for each of their investment funds:

- 1 A one-off report for each company providing general information identifying the company as well as information on the group status. The report shall be resubmitted if one or more characteristics are modified.
- 2 A one-off report for each investment fund with the following details:
 - Name and International Securities Identification Number (ISIN), or internal identification number if a fund does not have an ISIN, as well as further codes for identifying the investment fund and its organisational form
 - Type of investment fund, unit holders and nature of investment
 - Characteristics concerning the use of income, maturity, listing type, index funds, guaranteed funds, master-feeder structures and superordinated funds

For superordinated funds, the report shall also be submitted separately for each unit category/sub-fund. The report shall be resubmitted if one or more characteristics are modified.

- 3 A monthly report for each investment fund with the following details:
 - Name and ISIN, or internal identification number if a fund does not have an ISIN, as well as further identification codes
 - Volume of assets
 - Volume of assets and liabilities positions including breakdowns by type, maturity, economic sector, country and currency in particular
 - Units outstanding and prices
 - Units sold and capital raised as well as distributions

As well as the total amount of the investments in securities, for each security the following shall also be reported: the nominal value in euro and the price as a percentage or the number of units and price per unit in euro as well as the (issue) currency. If the securities do not have an ISIN, additional information shall be provided detailing the internal security identification number, the type and maturity of the security as well as the economic sector and country of the issuer.

Information on securities lending and sale and repurchase transactions shall be provided separately.

For money market funds, the amount of any loans shall be reported that have been taken taken out with institutions which are subject to reserve requirements pursuant to Article 2 of Regulation (EC) No 1745/2003 of the European Central Bank of 12 September 2003 on the application of minimum reserves (ECB/2003/9; OJ EU No L 250, p 10).²

- 4 A monthly report for each investment fund (with the exception of money market funds) with the following details.

Revaluation adjustments owing to price revaluations and/or exchange rate adjustments, broken down by financial derivatives, non-financial assets as well as participating interests. With the exception of financial derivatives, these data shall be broken down by country.

II

Data shall be submitted in the Deutsche Bundesbank's reporting format. They shall be submitted to the Deutsche Bundesbank electronically via the Bundesbank's ExtraNet in compliance with the Bundesbank's technical regulations. The Deutsche Bundesbank's guidelines and statements on investment fund statistics shall be adhered to when preparing the reports.

Reports shall be submitted to the Deutsche Bundesbank on the following deadlines, beginning with the December 2014 reporting month.

Reports for section I, Nos 1 to 2: immediately following establishment of the company/ launch of the investment fund, formation of unit categories/sub-funds, or following modification of one or more characteristics.

Reports for section I, Nos 3 to 4: by the fifth business day of the month following the reporting month.

III

The individual reported data shall be made available to the Federal Financial Supervisory Authority. The Bundesbank reserves the right to forward individual data from these statistics to the Federal Ministry of Finance.

2 Repeal of Bundesbank notices

Bundesbank Notice No 8003/2007 (Federal Gazette No 211 of 13 November 2007) shall be repealed with effect as from 1 January 2015.

Deutsche Bundesbank
Dr. Dombret Ziebarth

²The European Central Bank keeps a list of institutions subject to reserve requirements, which is also available on the internet (https://www.bundesbank.de/Navigation/EN/Tasks/Monetary_policy/Minimum_reserves/minimum_reserves.html?https=1).