

26 June 2012

Banking statistics

Banking statistics reports and orders

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1 Modification of reporting requirements for banking statistics

The Deutsche Bundesbank collects issues statistics on debt securities 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 (EC) No 25/2009 of the European Central Bank of 19 December 2008 concerning the balance sheet of the monetary financial institutions sector (recast) (ECB/2008/32; OJ EU No L 15, p 14) as amended by Regulation of the European Central Bank (EU) No 883/2011 of 25 August 2011 amending Regulation (EC) No 25/2009 concerning the balance sheet of the monetary financial institutions sector (ECB/2008/32) (ECB/2011/12; OJ EC No L 228, p 13), 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 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), as well as section 18 of the Bundesbank Act (Gesetz über die Deutsche Bundesbank) in the wording of the announcement of 22 October 1992 (Federal Law Gazette I, p 1782) as last amended by Article 9 of the Act of 22 December 2011 (Federal Law Gazette I, p 2959).

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Issues statistics on debt securities

The Deutsche Bundesbank collects issues statistics on debt securities from monetary financial institutions (MFIs)², with the exception of money market funds managed by investment companies. These statistics encompass bearer debt securities and registered debt securities as well as participation certificates.

I

In the context of collecting these statistics, the reporting agents have to submit the following reports to the Bundesbank:

- 1 A one-off report on issuer data containing information on the issuer, group affiliation, rating as well as a contact person for issues statistics on debt securities.

The report shall be resubmitted if one or more characteristics are modified.

- 2 A one-off report on securities master data with the following details.

- ISIN (International Securities Identification Number) or internal securities identification number if the security does not have an ISIN
- Security identifier
- Issuance data
- Maturity
- Coupon
- Rating

The report shall be resubmitted if one or more characteristics are modified.

- 3 A monthly report on stock and transaction data on a security-by-security basis with the following details.

- ISIN or internal securities identification number if the security does not have an ISIN
- Gross sales with issue price
- Redemption with redemption price
- Amounts outstanding with price at the end of the reporting period
- Bearer debt securities repurchased and added to own holdings with rate/price at the end of the reporting period

- 4 Monetary financial institutions that process commercial paper programmes for domestic non-banks additionally have to submit a monthly aggregated report on commercial paper of domestic non-banks, broken down according to paper denominated in euro and paper denominated in foreign currencies, with the following details.

² Pursuant to Article 1 of Regulation (EC) No 25/2009 of the European Central Bank of 19 December 2008 concerning the balance sheet of the monetary financial institutions sector (recast) (ECB/2008/32; OJ EU No L 15, p 14) as amended by Regulation of the European Central Bank (EU) No 883/2011 of 25 August 2011 amending Regulation (EC) No 25/2009 concerning the balance sheet of the monetary financial institutions sector (ECB/2008/32) (ECB/2011/12; OJ EC No L 228, p 13), monetary financial institution means a resident undertaking that belongs to any of the following sectors, in particular: credit institutions as defined in European Union law; other MFIs, ie (1) other financial institutions whose business is to receive deposits and/or close substitutes for deposits from entities other than MFIs, and, for their own account, at least in economic terms, to grant credits and/or make investments in securities; (2) such electronic money institutions that are principally engaged in financial intermediation in the form of issuing electronic money; money market funds. The European Central Bank keeps a list of the MFIs, which can also be accessed via its website (<http://www.ecb.int> under Statistics>Monetary and financial statistics>List of financial institutions>MFI data access).

- Overall size of commercial paper programmes
- Gross sales
- Redemption
- Amounts outstanding

Amounts outstanding are additionally to be broken down according to maturity.

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 issues statistics on debt securities shall be adhered to when preparing the reports.

Reports shall be submitted to the Deutsche Bundesbank on the following deadlines, beginning with the December 2013 reporting month.

Reports for section I, No 1: by the fifth business day of the month following the reporting month if one or more characteristics have been modified.

Reports for section I, No 2: by the fifth business day of the month following the start date of the debt security's maturity.

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

Corrections to the reports must be submitted without delay.

III

The Bundesbank reserves the right to forward individual data from these statistics to the German Federal Financial Supervisory Authority (BaFin) and the German Federal Ministry of Finance.

2 Repeal of Bundesbank notices

Annex 7 to Bundesbank Notice No 8003/2004 of 21 July 2004 (Federal Gazette No 144 of 4 August 2004) shall be repealed with effect as from 1 May 2014.

Deutsche Bundesbank

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