DEUTSCHE BUNDESBANK EUROSYSTEM

Micro Database Investment Funds Statistics Base

Data Report 2021-19

Data available from 2009-09 to 2021-06
Metadata Version: IFS-Base-Data-Doc-v4-1
DOI: 10.12757/Bbk.IFSBase.09092106

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Abstract

We describe the research dataset "Investment Funds Statistics Base" using a structured metadata schema.[1)] This document consists of three sections. In the first section, we describe the general properties of the dataset as a whole, such as its scope and coverage as well as the methods of data collection and data appraisal. The second section looks at the variable level, providing an overview and detailed tables for each variable. In addition, this section looks at the value level and provides codelists, i.e. information on the meaning of values for categorical variables. The third section provides relevant definitions.

Keywords: Investment Funds, Funds, IFS, IFS-Base, Money Market Funds, MMFs, Financial Markets, Banking Research, Shadow Banking, Behavioral Finance, Financial Stability

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1 The metadata scheme is derived from the "Data Documentation Initiative" (DDI, http://www.ddialliance.org).
2 In large part this is an updated version of previous reports on the IFS-Base to which Pascal Dötsch, Judith Flory and Tobias Schönberg have contributed.

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1 Dataset description

1.1 Overview and identification

Title of Dataset

Investment Funds Statistics-Base

Abbreviation

IFS-Base

Dataset abstract

The "Investment Funds Statistics-Base" (IFS-Base) is the core module of the Deutsche Bundesbank's Investment Funds Statistics (IFS). The motive behind creating the IFS-Base is to get detailed information about the assets and liabilities of German investment funds (public and specialised funds). Investment funds data are indispensable for monetary policy analyses as any redistribution of investment funds' assets may affect the financial markets. Financial stability analysis makes use of the data in order to analyse investment funds' exposure to individual counterparties and thus measures interconnectedness in the financial sector. In addition, the data is used to monitor shadow banking activities. Information on the composition and quality of the portfolios of investment funds is used to better understand their investment behavior. For the IFS, investment companies and public limited investment companies domiciled in Germany, who are within the meaning of the German Capital Investment Code (Kapitalanlagegesetzbuch - KAGB), report general information about their funds (e.g. the fund ISIN or the type of the investment fund) as well as detailed information on the fund's assets and liabilities. The IFS is collected by means of a full census, i.e. every reporting agent has to send a report for each investment fund issued (so-called investor-by-investor approach). The reporting agents provide information on the asset items of the investment fund broken down by securities (i.e. on a security-by-security basis), bank deposits, loans to property companies, borrowers' note loans, other credit claims, financial derivatives, undeveloped and developed land, participating interests and other assets. The reporting agents further state the amount of the liabilities listed according to loans taken up, financial derivatives and other liabilities. In addition, for each investment fund information on the number of units sold and outstanding, the issue and repurchase price per unit, income from the sale of fund units, outflows from the repurchase of fund units and earnings distribution are provided.

Data ID / Version

IFS-Base-Data-v4-1

1.2 Dataset scope and coverage

Legal framework

2009-09 to 2014-11

– §18 BBkG in combination with:
– Regulation (EC) No. 2533/98 amended by Regulation (EC) No. 951/2009
– Regulation ECB/2007/8
– Guideline ECB/2007/9 amended by ECB/2011/13

2014-12 until today

– §18 BBkG in combination with:
– Regulation (EC) No. 2533/98 amended by Regulation (EC) No. 951/2009 and No. ECB/2014/13
– Regulation ECB/2013/38 (recast)
– Guideline ECB/2014/15 (recast) amended by Guideline ECB/2014/43 and ECB/2016/45

Unit of analysis

Investment Funds (each line in the data set corresponds to a reporting of a fund asset)

Time periods

2009-09 to 2021-06

Geographic coverage

Reporting Agents: Germany
Fund assets: Worldwide

Universe

All investment and public limited investment companies within the meaning of the German Capital Investment Code (Kapitalanlagegesetzbuch - KAGB), who are domiciled in Germany, are obliged to report general information (e.g. the fund ISIN, type of investment fund etc.) and the amount of the fund assets as well as a detailed breakdown by value of all asset and liability items. Investment funds can be distinguished by organisation type (closed-end vs. open-end funds), type of unitholders (funds open to the general public and specialised funds) and investment strategy (equity funds, bond funds, real estate funds, hedge funds, money market funds etc.). The data collection involves detailed information on the fund's portfolio, i.e. securities (debt securities, shares and

investment fund units)[3], bank deposits, loans, financial derivatives, developed and undeveloped land, other assets and liabilities. Securities are reported on a security-by-security basis meaning that all securities held are reported with their International Securities Identification Number (ISIN) resp. their Internal Securities Number, the amount or number of units held including the price as percentage resp. per unit. As the significance of securities repurchase and securities lending transactions has increased in recent years, securities holdings which are passed on or acquired as part of such contracts are to be flagged separately.

Historical changes

With its Investment Funds Statistics the Bundesbank has a long history in collecting investment funds data. Initially, only aggregated data on the assets and liabilities of investment funds were collected on a monthly basis.

Since September 2009 this has changed substantially:

- In September 2009 the Bundesbank set up a detailed data collection system based on a security-by-security basis at monthly frequency.
- In December 2014 the reporting items were increased to close down data gaps and to fulfill additional data needs of users. For example a separate recording of securities lending and the issuing of index funds have been implemented. In order to be able to reflect the business processes of all investment funds, reporting positions were added, particularly in the area of non-financial assets. Furthermore, the instrument and sector classifications were changed from ESA95 to ESA2010-classification.

Special features of the IFS-Base:

For reasons of data protection, the IFS-Base does not contain the same information, which is available in the IFS. There have been three major modifications:

- In contrast to the IFS, the IFS-Base does not contain any identifiers for the reporting agents other than the fund's ISIN.
- Closed-end investment funds, which have to report for the IFS, are not included in the IFS-Base.
- The IFS-Base does not contain any information from the European securities reference database CSDB (Centralised Securities Database).

1.3 Data collection

Data collection mode

Reporting agents send their reports electronically via the ExtraNet of the Deutsche Bundesbank (format of submitting reports: XMW XML-data format).

3 The term security and the distinctions between the various types of securities are in line with the definitions of the European System of Accounts (ESA) 2010.

Data collectors

Deutsche Bundesbank, Statistics Department (S), Securities and Money Market Statistics Division (S 5), Capital Markets Statistics (S 52)

Collection frequency

monthly (end-of-month data collection)

Response rate

100%

Supervision

The German competent authority (Bundesanstalt für Finanzdienstleistungsaufsicht, BaFin) informs new investment funds about their reporting obligation to the Bundesbank. In addition, the Bundesbank regularly checks the list of investment funds as published by BaFin in order to identify new investment funds.
New reporting agents can look up all reporting requirements in the guidelines on investment funds statistics[4]. In addition to the guidelines, the reporting agents can use the FAQ to get answers to their questions[5].
In order to identify non-filers, after the end of the reporting deadline (the fifth workday of the following month), the production system of the Deutsche Bundesbank generates a list of agents, which have not reported until that date. An e-mail is sent to the respective reporting agents with the request to submit the data.

1.4 List of aggregates

On the Bundesbank homepage you can find some aggregates, which are calculated using the IFS:
https://www.bundesbank.de/en/publications/statistics/statistical-series/overview-of-the-statistical-series-821978
For more detailed figures, please look at the publication "Statistical Series Investment funds statistics." Some of those aggregates may include:

- Funds total assets
- Funds credit assets
- Funds credit assets of which lending
- Funds long term assets
- Funds liquid assets

4 https://www.bundesbank.de/resource/blob/604672/5e299b9e3078ce5c53f625be2ff28da3/mL/statso01-12-statistik-ueber-investmentvermoegen-data.pdf
5 https://www.bundesbank.de/resource/blob/613256/2a1c63078f201726debb347192f0c21a/mL/faq-statistik-ueber-investmentvermoegen-data.pdf

– Funds assets under management (AUM)

1.5 Data appraisal

Quality checks

DISCLAIMER: The following quality checks are carried out for the Deutsche Bundesbank's Investment Funds Statistics (IFS). They also apply to the IFS-Base.

Standardised quality checks look for any irregularities or implausibilities in the data structure. If necessary, the reporting institutions are asked to double-check or clarify specific data points. In order to identify erroneous data fields, there is an automatic formal check on the submitted data of the reporting agents. If the check shows any formal error, the production system does not accept the submitted data. For every reporting agent, the system generates a document which contains the errors in the submitted data file. The reporting agent receives the document via email. In case of errors, the reported data has to be submitted again.

Formality checks:

– The sum of the sub-positions has to equal the position.
– The net asset value, the in- and outflows etc. have to be filled.
– The country and currency codes have to be part of the ISO-standard.

Consistency checks:

– The data dimension of positions and sub-positions has to be the same.
– Comparison of the reported values with the transmitted data of the previous month.

A variety of other plausibility checks are performed for each reported investment fund. These checks show any formal errors for every reporting agent. An e-mail which contains these errors is sent to the affected reporting agent with the request to correct the data within three days.

Data editing

DISCLAIMER: The following data editing steps are carried out for the Deutsche Bundesbank's Investment Funds Statistics (IFS). They apply to the IFS-Base in parts.

1. Data transmission by reporting agents: reporting deadline is the 5th working day of the month following the reference month.
2. 1st level of checks: standardised plausibility and completeness checks (see "Quality Checks") and feedback to reporting agents
3. 2nd level of checks: consistency checks (see "Quality Checks")
4. Combination of IFS data with the securities data from the Centralised Securities Database (CSDB); only for securities with an ISIN and only for IFS data
5. Production of time series / building blocks

6. Release of data, publication

1.6 Data accessibility

Research proposal conditions

A research proposal is checked for feasibility of the research project given the research data, i.e. the suitability of the data to answer the research questions raised by the proposal. The research project must be of public interest, that is without commercial goals.

Institutional access conditions

The researcher must be affiliated with a research institution that clearly has a scientific, noncommercial agenda.

Protecting confidential information

Each fund in the IFS-Base can be uniquely identified via its International Securities Identification Number (ISIN). The ISIN variable contains the entities worth protecting based on which the Statistical Disclosure Control (SDC) must be conducted.

In addition, a fund may consist of several share classes each of which has its own ISIN. All ISINs belonging to the same superordinated fund must be treated as a single entitiy for the SDC. Whether this applies to an ISIN can be deducted from the variables HIERACHY and SUPF. If an ISIN is a share class belonging to a superordinated fund, the variable HIERACHY equals 4 (Share class) and variable SUPF shows the identifier of the superordinated fund. Therefore, if results (partially) contain share classes, the SDC must be conducted on a variable that equals the SUPF-Identifier for funds with a superordinated fund (if HIERACHY == 4) and on the ISIN for any other funds.

Contact

Deutsche Bundesbank, Research Data and Service Centre (RDSC)
E-mail: fdsz-data@bundesbank.de
Homepage: https://www.bundesbank.de/rdsc

Deposit requirements

The researcher must sign a confidentiality agreement and a special contract between Deutsche Bundesbank and the research institution has to be set up. The RDSC must be informed about every document that is made available to the public that contains information derived from the provided data.

Citation requirements

For any study or other document which is made available to the public and contains information derived from the provided data, the researcher is obliged to properly cite the data source as:

Blaschke, J., Haupenthal H., Schuck, V., and E. Yalcin (2021). Investment Funds Statistics-Base 09/2009-06/2021, Data Report 2021-19 - Metadata Version 4-1. Deutsche Bundesbank Research Data and Service Centre

In addition to that, the DOI for the IFS-Base data under use has to be cited:
10.12757/Bbk.IFSBase.09092106

2 Description of variables

2.1 Overview of variables

Name	Label
DATE	Data is reported for last day of this month
ISIN	International Securities Identification Number of the fund
APPLAW	Applicable legislation for the reporting fund
FCAT	Type of investment fund by investment focus
FFCAT	Type of fund of funds by investment focus
ORGFORM	Organisational form of the investment fund by legal form
INVTYPE	Type of investment fund by investor group
UCITSAIF	Shows whether the fund is UCITS or AIF
CAPPROT	Shows whether the fund is a capital protection fund or not
DISGROW	Type of fund according to income use
FMAT	Type of fund by maturity
REPOCAT	Type of fund unit repurchases
REPOSUS	Shows whether the fund's unit repurchases are suspended or not
SUSDATE	Suspension date
QUOT	The investment fund's quotation type
INDXF	Shows whether a fund is an index fund or not
ETFF	Shows whether a fund is an exchange traded fund (ETF) or not
INDREP	Type of index replication
INDISIN	ISIN of the replicated index
INDNAME	Name of the replicated index
HIERARCHY	Superordinated fund (hierarchy levels)
SUPF	Identifier of the superordinated fund
DISF	Shows whether the fund is dissolved or not
SUBPOS	Sub-positions of the fund's total assets and all other positions of the reporting forms
AMOUNT	Amount which corresponds to SUBPOS
ESA1995	Issuer sector of SUBPOS
ESA2010	Issuer sector of SUBPOS
CNTRY	Country of the reported SUBPOS
CNTRYGRP	Country group of of the reported SUBPOS
CURRENCY	Currency code of the reported SUBPOS according to ISO 4217 code list
CURGRP	Shows whether the currency is Euro, part of the EU or does not belong to the EU
SECCODE	Security code of the security held by the fund (ISIN or internal security code)
SECISINDUM	Shows whether a security has an ISIN or not
SECQUOT	Shows the quotation type of the security
SECNOMUN	Sub-position to SECQUOT
SECPRICE	Sub-position to SECQUOT
SECREPO	Repurchase transactions
SECLEN	Securities lending transactions
SECTERM	Term of security (original term)
SECTERMBGN	Date term start

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Name	Label
SECTERMEND	Date term end
SECMAT	Maturity of the security
TERM	Term for everything which is not a security (e.g. credits, holdings)
MINRES	Shows if an institution is subject to a minimum reserve requirement (must only be completed for money market funds)
AFFILCOMP	Shows whether an institution has an affiliated company or not
NUMOBJ	Shows how many non-financial assets the fund owns in a particular country
USETYPE	Filled only for developed land

2.2 Details of variables

DATE: Data is reported for last day of this month

Notes	Date in the format "YYYYMM"
Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

ISIN: International Securities Identification Number of the fund

Notes	The ISIN code is a 12-character alpha-numerical code which uniquely identifies a security. In case of the IFSBase, the ISIN variable shows the ISIN of the reporting fund. The structure of the ISIN is defined in ISO 6166. By using the ISIN, information about the respective fund can be linked to the IFS-Base (e.g. information on prices, dividends, stock splits etc.).
Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	fixed string

APPLAW: Applicable legislation for the reporting fund

Notes	In the standard case, the APPLAW for the reporting fund is "DE", i.e. the applicable law regime relevant for the reporting fund is the German legislation. In case APPLAW is not "DE", the codelist of the variable CNTRY applies. Country codes are provided according to the two-digit ISO 3166-2 country code.
Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	fixed string

FCAT: Type of investment fund by investment focus

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	fixed string

FFCAT: Type of fund of funds by investment focus

Notes	In FFCAT you can find more detailed specifications if FCAT = "7" (fund of funds).
Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

ORGFORM: Organisational form of the investment fund by legal form

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	numeric

INVTYPE: Type of investment fund by investor group

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	numeric

UCITSAIF: Shows whether the fund is UCITS or AIF

Notes	UCITS (Undertakings for the collective investment in tradeable securities), AIF (Alternative investment fund)
Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

CAPPROT: Shows whether the fund is a capital protection fund or not

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

DISGROW: Type of fund according to income use

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

FMAT: Type of fund by maturity

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

REPOCAT: Type of fund unit repurchases

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	numeric

REPOSUS: Shows whether the fund's unit repurchases are suspended or not

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	string

SUSDATE: Suspension date

Notes	If the fund's unit repurchases are suspended, SUSDATE gives the date since when the suspension applies (date in format YYYYMM).
Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	numeric

QUOT: The investment fund's quotation type

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	string

INDXF: Shows whether a fund is an index fund or not

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	string

ETFF: Shows whether a fund is an exchange traded fund (ETF) or not

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	string

INDREP: Type of index replication

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	numeric

INDISIN: ISIN of the replicated index

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	fixed string

INDNAME: Name of the replicated index

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	string

HIERARCHY: Superordinated fund (hierarchy levels)

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

SUPF: Identifier of the superordinated fund

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	fixed string

DISF: Shows whether the fund is dissolved or not

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

SUBPOS: Sub-positions of the fund's total assets and all other positions of the reporting forms

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	string

AMOUNT: Amount which corresponds to SUBPOS

Available from – to	2009-09 – 2021-06
Source	IFS-Base

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Type of variable	numeric

ESA1995: Issuer sector of SUBPOS

Notes	For the economic sector, the four-digit internal codes are used. The classification of the sector is in accordance with the European System of Accounts (ESA). For the purpose of the IFS-Base a more detailed breakdown in some sectors is necessary. CAUTION: Until November 2014 the classification of the sector of the holder followed the ESA 95 scheme. Since December 2014 this classification follows the ESA 2010 scheme.
Available from – to	2009-09 – 2014-11
Source	IFS-Base (for securities with an ISIN the source is the CSDB)
Type of variable	string

ESA2010: Issuer sector of SUBPOS

Notes	For the economic sector, the four-digit internal codes are used. The classification of the sector is in accordance with the European System of Accounts (ESA). For the purpose of the IFS-Base a more detailed breakdown in some sectors is necessary. CAUTION: Until November 2014 the classification of the sector of the holder followed the ESA 95 scheme. Since December 2014 this classification follows the ESA 2010 scheme.
Available from – to	2014-12 – 2021-06
Source	IFS-Base (for securities with an ISIN the source is the CSDB)
Type of variable	string

CNTRY: Country of the reported SUBPOS

Notes	Country codes are provided according to the two-digit ISO 3166-2 country code.
Available from – to	2009-09 – 2021-06
Source	IFS-Base (for funds with an ISIN the source is the CSDB)
Type of variable	fixed string

CNTRYGRP: Country group of of the reported SUBPOS

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	string

CURRENCY: Currency code of the reported SUBPOS according to ISO 4217 code list

Available from – to	2009-09 – 2021-06
Source	IFS-Base

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Type of variable	fixed string

CURGRP: Shows whether the currency is Euro, part of the EU or does not belong to the EU

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	string

SECCODE: Security code of the security held by the fund (ISIN or internal security code)

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	string

SECISINDUM: Shows whether a security has an ISIN or not

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	fixed string

SECQUOT: Shows the quotation type of the security

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	fixed string

SECNOMUN: Sub-position to SECQUOT

Notes	Shows the nominal value in euros, when SECQUOT = 'P' and the number of units, when SECQUOT = 'S'.
Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

SECPRICE: Sub-position to SECQUOT

Notes	Shows the rate as a percentage, when SECQUOT = 'P' and the price in euros, when SECQUOT = 'S'.
Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

SECREPO: Repurchase transactions

Notes	Shows how much of the security is held in a pension transaction / repo agreement. SECREPO states nominal values in EUR.
Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	numeric

SECLEN: Securities lending transactions

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	numeric

SECTERM: Term of security (original term)

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

SECTERMBGN: Date term start

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	numeric

SECTERMEND: Date term end

Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	numeric

SECMAT: Maturity of the security

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	string

TERM: Term for everything which is not a security (e.g. credits, holdings)

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

MINRES: Shows if an institution is subject to a minimum reserve requirement (must only be completed for money market funds)

Notes	Must only be completed for money market funds.
Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

AFFILCOMP: Shows whether an institution has an affiliated company or not

Available from – to	2009-09 – 2021-06
Source	IFS-Base
Type of variable	numeric

NUMOBJ: Shows how many non-financial assets the fund owns in a particular country

Notes	Has to be filled when the according SUBPOS is filled (only for non-financial assets, i.e. everything which is not a security). NUMOBJ is an absolute number.
Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	numeric

USETYPE: Filled only for developed land

Notes	Type of use of developed land. For objects with mixed use, the usage type with the largest area must be specified.
Available from – to	2014-12 – 2021-06
Source	IFS-Base
Type of variable	fixed string

3 Definitions

UCITS

A UCITS fund is an investment fund under the Undertakings for Collective Investment in Transferable Securities Directive 2009/65/EC. This consolidated EU Directive allows collective investment schemes to operate freely throughout the EU on the basis of a single authorisation from one member state. One focus of the Directive is on the regulation of the permitted assets into which a UCITS may invest (eligible assets). EU member states are entitled to have additional regulatory requirements for the benefit of investors.

AIF

Under the AIFM-Directive (Directive 2011/61/EU), an alternative investment fund or "AIF" is any collective investment undertaking, including investment compartments thereof, which raises capital from a number of investors with a view to investing it in accordance with a defined investment policy for the benefit of those investors and which does not require authorisation pursuant to the UCITS Directive.

References

Information on IFS-Base from Bundesbank website

– RDSC - Research Data: Investment Funds Statistics (IFS-Base)
– Statistik über Investmentvermögen, Statistische Sonderveröffentlichung 1 (in German, contains guidelines for the IFS)
– Forms for the investment funds statistics
– Investment funds statistics

Previous IFS-Base data reports

– Blaschke, J., Haupenthal H., Schuck, V., and E. Yalcin (2021). Investment Funds Statistics-Base 09/2009-12/2020, Data Report 2021-01 - Metadata Version 4-0. Deutsche Bundesbank Research Data and Service Centre
– Blaschke, J., and H. Haupenthal (2020). Investment Funds Statistics-Base 09/2009-06/2020, Data Report 2020-05 - Metadata Version 3-1. Deutsche Bundesbank Research Data and Service Centre.
– Dötsch, P., Flory, J. and T. Schönberg (2018). Investment Funds Statistics-Base 09/2009 - 12/2017, Data Report 2018-03 - Metadata Version 2-1. Deutsche Bundesbank Research Data and Service Centre.
– Dötsch, P., Flory, J. and T. Schönberg (2017). IFS-Base, Data Report 2017-04 - Metadata Version 1-1. Deutsche Bundesbank Research Data and Service Centre.

A Codelists

FCAT

Code	Description
1	Equity-based fund
2	Bond-based fund
3	Mixed securities-based fund
4	Real estate fund
6	Money market fund
7	Fund of funds
8	Mixed fund (valid until 2014-11)
9	Pension mutual fund
10	Hedge fund
12	Derivatives fund
13	Infrastructure fund
14	Other fund
15	Money market fund with short maturity structure
16	Commodity fund
17	Credit fund
18	Ship fund
19	Airplane fund
20	Energy fund
21	Private equity fund
22	Venture capital fund
23	Leasing fund

FFCAT

Code	Description
0	No information given
1	Equity-based fund
2	Bond-based fund
3	Mixed securities-based fund
4	Real estate fund
6	Money market fund
8	Mixed fund (valid until 2014-11)
9	Pension mutual fund
10	Hedge fund
12	Derivatives fund
13	Infrastructure fund
14	Other fund
15	Money market fund with short maturity structure
16	Commodity fund
17	Credit fund

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18	Ship fund
19	Airplane fund
20	Energy fund
21	Private equity fund
22	Venture capital fund
23	Leasing fund

ORGFORM

Code	Description
11	Open-end - specialised fund
14	Open-end - other legal forms

INVTYPE

Code	Description
1	Open-end - Investment fund open to the general public
2	Open-end - Specialised fund

UCITSAIF

Code	Description
100	Investment fund open to the general public
110	UCITS
120	Open-end mutual AIF open to the general public
200	Specialised fund
210	Open-end specialised AIF

CAPPROT

Code	Description
0	No
1	Yes

DISGROW

Code	Description
1	Distribution fund
2	Growth fund

FMAT

Code	Description
999999	Fund with unlimited investment period
date	Limited-term fund, maturity to YYYY-MM (date in format YYYY-MM)

REPOCAT

Code	Description
1	Each trading day
2	At least once a year
3	At least once during the term
4	Solely at the end of the term

REPOSUS

Code	Description
1	Yes
0	No
U	No
empty	No

QUOT

Code	Description
empty	No information given
S	Quoted as a number of units
P	Quoted as a percentage

INDXF

Code	Description
1	Yes
0	No
U	Not an index fund
empty	Not an index fund

ETFF

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Code	Description
1	Yes
0	No
U	Not an ETF
empty	Not an ETF

INDREP

Code	Description
1	Physical - full replication
2	Physical - partial replication
3	Synthetic

HIERARCHY

Code	Description
0	Individual fund
1	Umbrella fund
2	Sub-fund above unit class
3	Sub-fund
4	Share class
5	Special-purpose entities

DISF

Code	Description
0	Fund is active
1	Fund has been dissolved

SUBPOS

Code	Description
ABSATZ_STUECK	Units sold - gross (amount in units)
AKRED	Borrowings (in thousands of euros)
AKTIVA	Financial derivatives (assets) (in thousands of euros)
AUSGABE_PREIS	Issue price per unit in euros (in euros)
AUSSCHUETTUNG	Total amounts of earnings distribution - total (in thousands of euros)
BANKG	Bank deposits (in thousands of euros)
BEBGR	Developed land (in thousands of euros)

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BETGR	Participating interests in property companies (in thousands of euros)
BETIM	Participating interests in property companies (in thousands of euros)
BETIM / BETGR	Participating interests in property companies (in thousands of euros)
BETOP	Participating interests in public-private partnership (PPP) project companies (in thousands of euros)
BETSG	Participating interests in other companies (in thousands of euros)
CNTAI	Total containers (in thousands of euros)
DARLG	Loans to property companies (in thousands of euros)
DARLS	Borrower's note loans (in thousands of euros)
DARUB	Total unsecuritised loan receivables (in thousands of euros)
ENERG	Total investments in energy production, transmission and storage (in thousands of euros)
FONDSVERM	NAV (Net Asset Value)
LUFTF	Total aircraft, aircraft components and spare parts (in thousands of euros)
MITTELABFL	(Net) outflows from the repurchase of fund units (in thousands of euros)
MITTELABFL_SUBST	(Net) outflows from the repurchase of fund units: substance payment / return of capital (in thousands of euro)
MITTELZUFL	(Net) inflows from sales of fund units (in thousands of euros)
NFIVG	Total other non-financial assets (in thousands of euros)
PASSIVA	Financial derivatives (liabilities) (in thousands of euros)
RUECKN_PREIS	Repurchase price per unit in euros (in euros)
SCHIF	Total ships, shipbuilding, ship components and spare parts (in thousands of euros)
SKRED	Other receivables (in thousands of euros)
UMLAUF_STUECK	Units outstanding (amount in units)
UNBGR	Undeveloped land (in thousands of euros)
VERBL_SONST	Total other liabilities (in thousands of euros)
VERBL_ZINSEN	Total other liabilities: Accrued interest (in thousands of euros)
VERM	Total other assets (in thousands of euros)
VERM_BET	Total other assets: Participating interests in other companies (in thousands of euros) (valid only until 2014-11)
VERM_EINL	Total other assets: Accrued interest on deposits (in thousands of euros)
VERM_FORD	Total other assets: Claims from dividend entitlements (in thousands of euros)
VERM_ZINSEN	Total other assets: Accrued interest on securities other than equities (in thousands of euros)
VERWP	Liabilities from securities lending and repurchase transactions (in thousands of euros)
WP	Securities (in thousands of euros)
WPLEI	Receivables from securities lending and repurchase transactions (in thousands of euros)
WPoI	Securities without ISIN (in thousands of euros)

Code	Description
S.11	Non-financial corporations
S.11001	Public non-financial corporations
S.11002	Private non-financial corporations
S.11003	Foreign non-financial corporations
S.12	Financial corporations
S.121	Central bank
S.122	Financial institutions
S.12201	Public financial institutions
S.12202	Private financial institutions
S.12203	Foreign financial institutions
S.123	Other financial intermediaries (except insurance corporations and pension funds)
S.12301	Other public financial intermediaries
S.12302	Other private financial intermediaries
S.12303	Other foreign financial intermediaries
S.124	Financial auxiliaries
S.12401	Public financial auxiliaries
S.12402	Private financial auxiliaries
S.12403	Foreign financial auxiliaries
S.125	Insurance corporations and pension funds
S.12501	Public insurance corporations and pension funds
S.12502	Private insurance corporations and pension funds
S.12503	Foreign insurance corporations and pension funds
S.13	General government
S.1311	Central government
S.1312	State government
S.1313	Local government
S.1314	Social security funds
S.14	Households
S.15	Non-profit institutions serving households
S.2	Rest of the world
S.21	European Union
S.211	Member States of the European Union
S.212	Institutions of the European Union
S.22	non EU member countries and international organisations

ESA2010

Code	Description
S_11	Non-financial corporations
S_11001	Public non-financial corporations
S_11002	Private non-financial corporations
S_11003	Foreign non-financial corporations
S_12	Financial corporations
S_121	Central bank

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S_122	Deposit-taking corporations except the central bank
S_12201	Public financial institutions
S_12202	Private financial institutions
S_12203	Foreign financial institutions
S_123	Money market funds
S_12301	Public money market funds
S_12302	Private money market funds
S_12303	Foreign money market funds
S_124	Investment funds (except money market funds)
S_12401	Public investment funds (except money market funds)
S_12402	Private investment funds (except money market funds)
S_12403	Private investment funds (except money market funds)
S_125	Other financial intermediaries, excluding insurance corporations and pension funds
S_12501	Other public financial intermediaries, excluding insurance corporations and pension funds
S_12502	Other private financial intermediaries, excluding insurance corporations and pension funds
S_12503	Other foreign financial intermediaries, excluding insurance corporations and pension funds
S_126	Financial auxiliaries
S_12601	Public financial auxiliaries
S_12602	National Private financial auxiliaries
S_12603	Foreign Controlled financial auxiliaries
S_127	Captive financial institutions and money lenders
S_12701	Public captive financial institutions and money lenders
S_12702	National Private captive financial institutions and money lenders
S_12703	Foreign Controlled captive financial institutions and money lenders
S_128	Insurance corporations
S_12801	Public insurance corporations
S_12802	National Private insurance corporations
S_12803	Foreign Controlled insurance corporations
S_129	Pension funds
S_12901	Public pension funds
S_12902	National Private pension funds
S_12903	Foreign Controlled pension funds
S_13	General government
S_1311	Central government
S_1312	State government
S_1313	Local government
S_1314	Social security funds
S_14	Households
S_15	Non-profit institutions serving households
S_2	Rest of the world
S_21	European Union
S_211	Member Countries of the European Union

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S_212	Institutions of the European Union
S_22	Non-member countries and international organisations

CNTRY

Code	Description
1	International Monetary Fund (IMF)
2	World Bank (IBRD)
3	International Finance Corporation (IFC) - USA
4	International Development Association (IDA)
4	Intra-euro area 15 (fixed composition) not allocated
5	Multilateral Investment Guarantee Agency (MIGA)
6	European Broadcasting Union (EBU)
7	European Organisation for the Exploitation of Meteorological Satellites (EUMETSAT)
8	European Organisation for Astronomical Research in the Southern Hemisphere (ESO)
9	European Centre for Medium-Range Weather Forecasts (ECMWF)
10	European Molecular Biology Laboratory (EMBL)
11	European Communities (EC)
12	European Investment Bank (EIB) - Luxembourg
15	European Bank for Reconstruction and Development (EBRD)
17	European Monetary System (EMS)
18	European Monetary Institute (EMI)
19	European Investment Fund
20	European Patent Office (EPO)
21	Organisation for Economic Cooperation and Development (OECD)
23	European Company for the Chemical Processing of Irradiated Fuels (EUROCHEMIC)
28	Bank for International Settlements (BIS) - Switzerland
31	United Nations (UN)
32	United Nations High Commissioner for Refugees (UNHCR)
33	United Nations Relief and Works Agency for Palestine Refugees in the Near East (UNRWA)
37	United Nations Food and Agriculture Organisation (FAO)
38	United Nations Educational, Scientific and Cultural Organisation (UNESCO)
39	International Atomic Energy Agency (IAEA)
41	World Health Organisation (WHO)
42	United Nations International Children's Emergency Fund (UNICEF)
43	General Agreement on Tariffs and Trade (GATT)
45	International Labour Organisation (ILO)
46	International Telecommunication Union (ITU)
55	International Tin Organisation/International Tin Council (ITC)
60	Intergovernmental Committee for Migration (ICM/CIM)
63	International Committee of the Red Cross (ICRC)
71	North Atlantic Treaty Organisation (NATO) (including North Atlantic Assembly)
73	Council of Europe (CoE) - Council of Europe Social Development Fund
74	European Organisation for Nuclear Research (CERN)

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75	European Space Agency (ESA)
77	European Organisation for the Safety of Air Navigation (EUROCONTROL)
78	Inter-American Development Bank (IDB) - USA
80	Other international organisations included within financial institutions (OIOF)
81	Asian Development Bank (AsDB) - Philippines
82	African Development Bank (AfDB) - Ivory Coast
83	Inter-American Investment Corporation (IIC)
84	European Telecommunications Satellite Organisation (EUTELSAT) - France
85	International Telecommunications Satellite Organisation (INTELSAT)
86	International Fund for Agricultural Development (IFAD)
87	Caribbean Development Bank (CDB)
88	International Bank for Economic Cooperation (IBEC)
89	International Investment Bank (IIB)
90	Other international organisations included within public finances (OIOP)
96	Andean Development Corp. (ADC)
97	Nordic Investment Bank (NIB)
98	Arab Monetary Fund (AMF)
1A	International organisations
1B	UN organisations
1C	International Monetary Fund (IMF) - USA
1D	World Trade Organisation (WTO) - Switzerland
1E	World Bank (IBRD)
1F	International Development Association (IDA)
1G	Other United Nations organisations (includes 1H, 1J-1T)
1H	United Nations Educational, Scientific and Cultural Organisation (UNESCO)
1J	United Nations Food and Agriculture Organisation (FAO) - Italy
1K	World Health Organisation (WHO) - Switzerland
1L	International Fund for Agricultural Development (IFAD) - Italy
1M	International Finance Corporation (IFC) - USA
1N	Multilateral Investment Guarantee Agency (MIGA) - USA
1O	United Nations International Children's Emergency Fund (UNICEF) - USA
1P	United Nations High Commissioner for Refugees (UNHCR) - Switzerland
1Q	United Nations Relief and Works Agency for Palestine Refugees in the Near East (UNRWA)
1R	International Atomic Energy Agency (IAEA) - Austria
1S	International Labour Organisation (ILO) - Switzerland
1T	International Telecommunication Union (ITU) - Switzerland
1Z	United Nations (UN) and others
3A	European Central Bank (ECB) - Federal Republic of Germany
4A	European Community Institutions, Organs and Organisms
4B	European Monetary System (EMS)
4C	European Investment Bank (EIB) - Luxembourg
4D	European Community (EC) - Belgium
4E	European Development Fund (EDF) - Belgium
4F	European Central Bank

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4G	European Investment Fund (EIF) - Luxembourg
4H	European Coal and Steel Community (ECSC) - Luxembourg
4I	Neighbourhood Investment Facility
4J	European Communities (EC)
4K	European Parliament
4L	European Council
4M	Court of Justice
4N	Court of Auditors
4O	European Council
4P	Economic and Social Committee
4Q	Committee of Regions
4R	EU-Africa Infrastructure Trust Fund
4S	European Stability Mechanism (ESM)
4U	European Atomic Energy Community (EURATOM)
4V	FEMIP (Facility for Euro-Mediterranean Investment and Partnership)
4W	European Financial Stability Facility
4X	All the European Union institutions not financed via the EU budget
4Z	Other European Community institutions, organs and organisms
5A	Organisation for Economic Cooperation and Development (OECD) - France
5B	Bank for International Settlements (BIS) - Switzerland
5C	Inter-American Development Bank (IDB) - USA
5D	African Development Bank (AfDB) - Ivory Coast
5E	Asian Development Bank (ADB) - Philippines
5F	European Bank for Reconstruction and Development (EBRD) - Great Britain
5G	Inter-American Investment Corporation (IIC) - USA
5H	Nordic Investment Bank (NIB) - Finland
5I	Eastern Caribbean Central Bank (ECCB)
5J	International Bank for Economic Cooperation (IBEC) - Russia
5K	International Investment Bank (IIB) - Russia
5L	Caribbean Development Bank (CDB) - Barbados
5M	Arab Monetary Fund (AMF) - United Arab Emirates
5N	Banque arabe pour le développement économique en Afrique (BADEA) - Sudan
5O	Banque Centrale des Etats de l'Afrique de l'Ouest (BCEAO)
5P	Central African States Development Bank (CASDB) - Congo
5Q	African Development Fund (ADF) - Ivory Coast
5R	Asian Development Fund - Philippines
5S	Fonds spécial uni<U+FB01>é de développement
5T	Central American Bank for Economic Integration (CABEI) - Honduras
5U	Andean Development Corp. (ADC) - Venezuela
5V	Other international organisations (financial institutions)
5W	Banque des Etats de l'Afrique Centrale (BEAC)
5X	Communauté économique et Monétaire de l'Afrique Centrale (CEMAC)
5Y	Eastern Caribbean Currency Union (ECCU)
5Z	Other international financial organisations not included elsewhere
6A	Other international organisations (financial institutions)

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6B	North Atlantic Treaty Organisation (NATO)
6C	Council of Europe (CE) - France
6D	International Committee of the Red Cross (ICRC)
6E	European Space Agency (ESA) - France
6F	European Patent Office (EPO) - Federal Republic of Germany
6G	European Organisation for the Safety of Air Navigation (EUROCONTROL) - Belgium
6H	European Telecommunications Satellite Organisation (EUTELSAT) - France
6I	West African Economic and Monetary Union (WAEMU)
6J	International Telecommunications Satellite Organisation (INTELSAT) - USA
6K	European Broadcasting Union (EBU) - Switzerland
6L	European Organisation for the Exploitation of Meteorological Satellites (EUMETSAT)
6M	European Organisation for Astronomical Research in the Southern Hemisphere (ESO) - B
6N	European Centre for Medium-Range Weather Forecasts (ECMWF) - Great Britain
6O	European Molecular Biology Laboratory (EMBL) - Federal Republic of Germany
6P	European Organisation for Nuclear Research (CERN) - Switzerland
6Q	International Organisation for Migration - Switzerland
6R	Islamic Development Bank (IDB)
6S	Eurasian Development Bank (EDB)
6T	Paris Club Creditor Institutions
6U	Council of Europe Development Bank (CEB)
6Y	Other international organisations (financial institutions)
6Z	Other international organisations
7C	Eurasian Development Bank (EDB)
7E	Council of Europe Development Bank (CEB)
7G	Black Sea Trade and Development Bank (BSTDB)
7H	African Export-Import Bank (Afreximbank)
7I	Foreign Trade Bank of Latin America (Bladex)
7J	Fondo Latino Americano de Reservas (FLAR)
7K	Fonds Belgo-Congolais d'Amortissement et de Gestion (RDC)
7L	International Finance Facility for Immunisation (IFFIm)
7M	EUROFIMA - European Company for the Financing of Railroad Rolling Stock
7Y	European Financial Stability Facility
7Z	International Organisations excluding Eur. Community Institutions (4A)
8A	International Union of Credit and Investment Insurers
A0	Other EEA countries (all countries excluding the reference area)
A1	World (all entities)
A2	EUR12 (Intra Eur12)
A3	Belgo-Luxembourg Economic Union
A4	Extra EUR12
A5	European Free Trade Association
A6	European Economic Area
A7	Extra EEA
A8	OECD countries
A9	Countries from Central and Eastern Europe

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AD	Andorra
AE	United Arab Emirates
AF	Afghanistan
AG	Antigua and Barbuda
AI	Anguilla
AL	Albania
AM	Armenia
AN	Netherlands Antilles
AO	Angola
AQ	Antarctica
AR	Argentina
AS	American Samoa
AT	Austria
AU	Australia
AW	Aruba
AX	Aland Islands
AZ	Azerbaijan
B0	Emerging and developing economies
B1	North American Free Trade Association
B2	Latin America
B3	Countries of the Association of South-East Asian Nations
B4	Organisation of the Petroleum Exporting Countries
B5	African, Caribbean and Paci<U+FB01>c countries (Lomé Convention)
B6	African ACP countries
B7	Caribbean ACP countries
B8	Pacific ACP countries
B9	Core Newly Industrialising Countries
BA	Bosnia and Herzegovina
BB	Barbados
BD	Bangladesh
BE	Belgium
BF	Burkina Faso (formerly Upper Volta)
BG	Bulgaria
BH	Bahrain
BI	Burundi
BJ	Benin (formerly Dahomey)
BL	Saint Barthélemy
BM	Bermuda
BN	Brunei Darussalam
BO	Bolivia
BQ	Bonaire
BR	Brazil
BS	Bahamas
BT	Bhutan
BV	Bouvet Island

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BW	Botswana
BY	Belarus
BZ	Belize (formerly British Honduras)
C1	Asian NICs of the second wave of industrialisation
C2	Latin American NICs of the second wave of industrialisation
C3	Mediterranean Basin countries
C4	Offshore financial centres
C5	French franc zone
C6	Commonwealth of Independent States
C7	Maghreb countries
C8	Mashrek Countries
C9	Mercado comun de los paises del cono sur
CA	Canada
CC	Cocos Islands
CD	Democratic Republic of the Congo
CF	Central African Republic
CG	Congo
CH	Switzerland (incl. Buesingen)
CI	Côte d'Ivoire
CK	Cook Islands
CL	Chile
CM	Cameroon
CN	China
CO	Colombia
CR	Costa Rica
CS	Serbia and Montenegro
CU	Cuba
CV	Cape Verde
CW	Curaçao
CX	Christmas Island
CY	Cyprus
CZ	Czech Republic
D0	EU (changing composition)
D1	Asia-Pacific Economic Cooperation
D2	EU 15 (fixed composition)
D3	EU 25 (fixed composition)
D4	Extra-EU 15 (fixed composition)
D5	Extra-EU 25 (fixed composition)
D6	Candidate countries (CCs)
D7	Mediterranean countries in the Euro-Mediterranean Partnership
D8	New EU member states 2004 (CY, CZ, EE, HU, LV, LT, MT, PL, SK, SI)
D9	Extra-EU (changing composition)
DE	Federal Republic of Germany
DJ	Djibouti
DK	Denmark

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DM	Dominica
DO	Dominican Republic
DZ	Algeria
E1	Europe
E2	Other European countries (not EU or EFTA)
E3	Baltic countries
E4	Africa
E5	North African countries
E6	Central and Southern African countries
E7	America
E8	North American countries
E9	Central American countries
EA	Ceuta
EC	Ecuador
EE	Estonia
EG	Egypt
EH	Western Sahara
ER	Eritrea
ES	Spain
ET	Ethiopia
F1	South American countries
F2	Asia
F3	Near and Middle East countries
F4	Gulf Arabian Countries
F5	Other Near and Middle East countries
F6	Other Asian countries
F7	Australia, Oceania and other territories
F8	Australian Oceania
F9	American Oceania
FI	Finland
FJ	Fiji
FK	Falkland Islands
FM	Federated States of Micronesia
FO	Faroe Islands
FR	France
G1	New Zealand Oceania
G2	Polar regions
GA	Gabon
GB	Great Britain and Northern Island/United Kingdom
GD	Grenada
GE	Georgia
GF	French Guiana
GG	Guernsey
GH	Ghana
GI	Gibraltar

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GL	Greenland
GM	Gambia
GN	Guinea
GP	Guadeloupe
GQ	Equatorial Guinea
GR	Greece
GS	South Georgia and the South Sandwich Islands
GT	Guatemala
GU	Guam
GW	Guinea-Bissau (formerly Portuguese Guinea)
GY	Guyana
H0	EEA except the euro area and reference area
HK	Hong Kong
HM	Heard Island and McDonald Islands
HN	Honduras
HR	Croatia
HT	Haiti
HU	Hungary
I1	Euro area 11 (fixed composition)
I2	Euro area 12 (fixed composition)
I3	Euro area 13 (fixed composition)
I4	Euro area 15 (fixed composition)
I5	Euro area 16 (fixed composition)
I6	Euro area 17 (fixed composition)
IC	Canary Islands
ID	Indonesia
IE	Ireland
IL	Israel
IM	Isle of Man
IN	India
IO	British Indian Ocean Territory
IQ	Iraq
IR	Iran
IS	Iceland
IT	Italy
J1	Extra-euro area 11 (fixed composition)
J2	Extra-euro area 12 (fixed composition)
J3	Extra-euro area 13 (fixed composition)
J4	Extra-euro area 15 (fixed composition)
J5	Extra-euro area 16 (fixed composition)
J6	Extra-euro area 17 (fixed composition)
JE	Jersey
JM	Jamaica
JO	Jordan
JP	Japan

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K1	EU member states not belonging to euro area 11 (fixed composition)
K2	EU member states not belonging to euro area 12 (fixed composition)
K3	EU member states not belonging to euro area 13 (fixed composition)
K4	EU member states not belonging to euro area 15 (fixed composition)
K5	EU member states not belonging to euro area 16 (fixed composition)
K6	EU member states not belonging to euro area 17 (fixed composition)
KE	Kenya
KG	Kyrgyzstan
KH	Cambodia
KI	Kiribati
KM	Comoros
KN	Saint Kitts and Nevis
KP	North Korea
KR	South Korea
KW	Kuwait
KY	Cayman Islands
KZ	Kazakhstan
L0	Other EU member states (all countries except the reference area)
L1	Other euro area 11 member states (fixed composition - all countries except the reference area)
L2	Other euro area 12 member states (fixed composition - all countries except the reference area)
L3	Other euro area 13 member states (fixed composition - all countries except the reference area)
L4	Other euro area 15 member states (fixed composition - all countries except the reference area)
L5	Other euro area 16 member states (fixed composition - all countries except the reference area)
L6	Other euro area 17 member states (fixed composition - all countries except the reference area)
LA	Lao People’s Democratic Republic
LB	Lebanon
LC	Saint Lucia
LI	Liechtenstein
LK	Sri Lanka (formerly Ceylon)
LR	Liberia
LS	Lesotho
LT	Lithuania
LU	Luxembourg
LV	Latvia
LY	Libya
M0	All areas other than EU 15 and reference/home area
M1	All areas other than euro area 11 (fixed composition) and reference/home area
M2	All areas other than euro area 12 (fixed composition) and reference/home area
M3	All areas other than euro area 13 (fixed composition) and reference/home area

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M4	All areas other than euro area 15 (fixed composition) and reference/home area
M5	All areas other than euro area 16 (fixed composition) and reference/home area
M6	All areas other than euro area 17 (fixed composition) and reference/home area
MA	Morocco
MC	Monaco
MD	Moldova
ME	Montenegro
MF	Saint-Martin (French part)
MG	Madagascar
MH	Marshall Islands
MK	Former Yugoslav Republic of Macedonia
ML	Mali
MM	Myanmar
MN	Mongolia
MO	Macao (Àomén)
MP	Northern Mariana Islands
MQ	Martinique
MR	Mauretania
MS	Montserrat
MT	Malta
MU	Mauritius
MV	Maldives
MW	Malawi
MX	Mexico
MY	Malaysia
MZ	Mozambique
N0	Intra EU extra-euro area not allocated (changing composition)
N1	Intra-euro area 11 (fixed composition) not allocated
N2	Intra-euro area 12 (fixed composition) not allocated
N3	Intra-euro area 13 (fixed composition) not allocated
N4	Intra-euro area 15 (fixed composition) not allocated
N5	Intra-euro area 16 (fixed composition) not allocated
N6	Intra-euro area 17 (fixed composition) not allocated
NA	Namibia
NC	New Caledonia
NE	Niger
NF	Norfolk Island
NG	Nigeria
NI	Nicaragua
NL	Netherlands
NO	Norway
NP	Nepal
NR	Nauru
NU	Niue
NZ	New Zealand

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O1	Extra-euro area 11 (fixed composition) not allocated
O2	Extra-euro area 12 (fixed composition) not allocated
O3	Extra-euro area 13 (fixed composition) not allocated
O4	Extra-euro area 15 (fixed composition) not allocated
O5	Extra-euro area 16 (fixed composition) not allocated
O6	Extra-euro area 17 (fixed composition) not allocated
OM	Oman
P1	World not allocated (euro area 11 - fixed composition)
P2	World not allocated (euro area 12 - fixed composition)
P3	World not allocated (euro area 13 - fixed composition)
P4	World not allocated (euro area 15 - fixed composition)
P5	World not allocated (euro area 16 - fixed composition)
P6	World not allocated (euro area 17 - fixed composition)
PA	Panama
PE	Peru
PF	French Polynesia
PG	Papua New Guinea
PH	Philippines
PK	Pakistan
PL	Poland
PM	Saint Pierre and Miquelon
PN	Pitcairn
PR	Puerto Rico
PS	State of Palestine
PT	Portugal
PW	Palau
PY	Paraguay
PZ	Panama Canal Zone
QA	Qatar
QU	Countries and territories not determined
R1	West Germany
R2	East Germany
R6	Candidate countries (HR, MK, TR)
R7	Candidate countries (HR, IS, MK, TR)
R8	New EU member states joining in 2004 and 2007 (BG, CY, CZ, EE, HU, LV, LT, MT, PL, RO, SK, SI)
RE	Réunion
RO	Romania
RS	Serbia and Kosovo
RU	Russia
RW	Rwanda
S1	EU 15 (fixed composition) excluding LU
S2	EU 12 (fixed composition) including West Germany
S3	EU 27 member states, outside the euro area 13, excluding DK, SE, GB (CY, CZ, EE, HU, LV, LT, MT, PL, SK, RO, BG)

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S4	EU 27 member states, outside the euro area 15, excluding DK, SE, GB (CZ, EE, HU, LV, LT, PL, SK, RO, BG)
S5	EU 27 member states, outside the euro area 16, excluding DK, SE, GB (CZ, EE, HU, LV, LT, PL, RO, BG)
S6	EU 27 member states, outside the euro area 17, excluding DK, SE, GB (CZ, HU, LV, LT, PL, RO, BG)
SA	Saudi Arabia
SB	Solomon Islands
SC	Seychelles
SD	Sudan
SE	Sweden
SG	Singapore
SH	Saint Helena
SI	Slovenia
SJ	Svalbard (Spitsbergen) and Jan Mayen
SK	Slovakia
SL	Sierra Leone
SM	San Marino
SN	Senegal
SO	Somalia
SR	Suriname
SS	South Sudan
ST	Sâo Tomé and Príncipe
SV	El Salvador
SX	Sint Maarten
SY	Syria
SZ	Swaziland
T1	Euro area 11 (fixed composition) excluding LU
T2	Euro area countries except Germany, France, Italy and Spain
TC	Turks and Caicos Islands
TD	Chad
TF	French Southern Territories
TG	Togo
TH	Thailand (Siam)
TJ	Tajikistan
TK	Tokelau
TL	Timor-Leste
TM	Turkmenistan
TN	Tunisia
TO	Tonga
TR	Turkey
TT	Trinidad and Tobago
TV	Tuvalu
TW	Taiwan
TZ	Tanzania

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U0	EU excluding the euro area and reference area
U1	Great Britain and Northern Ireland/United Kingdom (incl. Orkney, Shetland Islands)
U2	Euro area (changing composition)
U3	EU member states not belonging to the euro area
U4	Extra euro area
U5	Other euro area member states (all countries except the reference area)
U6	Domestic (home or reference area)
U7	Euro area and the reference area
U8	All areas other than euro area and ref./home area
U9	All areas other than EU and ref./home area
UA	Ukraine
UG	Uganda
UM	United States Minor Outlying Islands
US	USA
UY	Uruguay
UZ	Uzbekistan
V1	EU 27 (fixed composition)
V2	Extra-EU 27 (fixed composition)
VA	Vatican City State
VC	Saint Vincent and the Grenadines
VE	Venezuela
VG	British Virgin Islands
VI	United States Virgin Islands
VN	Vietnam
VU	Vanuatu
W0	Intra-EU (changing composition) not allocated
W1	Gaza and Jericho
W2	Intra-euro area not allocated
W4	Extra-euro area not allocated
W5	Extra-EU 25 (fixed composition) not allocated
W6	Residual for BOP and IIP step 3 ECB needs (Countries: J2, DK, GB, SE, 4A, D8, CH, CA, US, JP, C4, 7Z)
W7	Intra-EU 25 (fixed composition) not allocated
W8	Intra-EU 27 (fixed composition) not allocated
W9	Extra-EU 27 (fixed composition) not allocated
WF	Wallis and Futuna Islands
WS	Samoa
XK	Kosovo
XS	Serbia
XX	No country identified
YE	Yemen
YT	Mayotte
YU	Yugoslavia
Z0	World not allocated (EU 12)
Z1	World not allocated (EU 15)

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Z2	Intra-EU 12 (fixed composition) not allocated
Z3	World not allocated (euro area)
Z4	Extra-EU 12 (fixed composition) not allocated
Z5	World not allocated (geographically)
Z6	Intra-EU 15 (fixed composition) not allocated
Z7	Equally-shared control of UCIs (ultimate controlling institutional units of a foreign affiliate) of
Z8	Extra-EU 15 (fixed composition) not allocated
Z9	Rest of the World
ZA	Republic of South Africa
ZM	Zambia
ZW	Zimbabwe

CNTRYGRP

Code	Description
DE	Germany
EU	EU countries (excluding Germany)
EWU	EMU countries (excluding Germany)
UEBR	Other countries

CURRENCY

Code	Description
ADF	Andorran franc (1 to 1 peg to the French franc)
ADP	Andorran peseta (1 to 1 peg to the Spanish peseta)
AED	United Arab Emirates dirham
AFA	Afghanistan afghani (old)
AFN	Afghani (Afghanistan)
ALL	Lek (Albania)
AMD	Dram (Armenia)
ANG	Netherlands Antillean guilder
AOA	Kwanza (Angola)
AON	Angolan kwanza (old)
AOR	Angolan kwanza reajustado
ARS	Argentine peso
ATS	Austrian schilling
AUD	Australian dollar
AWG	Florin (Aruba)
AYM	Manat (Azerbaijan, valid from 2006-01-01)
AZM	Azerbaijani manat (old)
AZN	Manat (Azerbaijan, valid from 2006-01-01)
BAM	Bosnia and Herzegovina convertible mark

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BBD	Dollar (Barbados)
BDT	Taka (Bangladesh)
BEF	Belgian franc
BEL	Belgian franc (financial)
BGN	Bulgarian lev
BHD	Bahraini dinar
BIF	Franc (Burundi)
BMD	Bermudian dollar
BND	Dollar (Brunei Darussalam)
BOB	Boliviano (Bolivia)
BOV	Mvdol (Bolivia)
BRL	Real (Brazil)
BRX	Centavo (Brazil)
BSD	Bahamian dollar
BTN	Ngultrum (Bhutan)
BWP	Botswana pula
BYB	Belarusian ruble (old)
BYN	Ruble (Belarus)
BYR	Belarusian ruble (old)
BZD	Belize dollar
CAD	Canadian dollar
CDF	Congolese franc (Democratic Republic of the Congo)
CHF	Swiss franc
CLF	Unidad de Formento (Chile)
CLP	Chilean peso
CNH	Chinese yuan (Offshore)
CNY	Yuan/renminbi
COP	Colombian peso
COU	Unidad de valor real (Columbia)
CRC	Costa Rica colón
CSD	Serbian dinar (old)
CUC	Convertible peso (Cuba)
CUP	Peso (Cuba)
CVE	Escudo (Cape Verde)
CYP	Cyprus pound
CZK	Czech koruna
DDM	East German mark
DEM	German mark
DJF	Franc (Djibouti)
DKK	Danish krone
DOP	Peso (Dominican Republic)
DZD	Algerian dinar
ECS	Ecuadorian sucre
EEK	Kroon (Estonia)
EGP	Egyptian pound

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ERN	Nakfa (Eritrea)
ESP	Spanish peseta
ETB	Birr (Ethiopia)
EUA	European Unit of Account
EUR	Euro
FIM	Finnish markka
FJD	Dollar (Fiji)
FKP	Pound (Falkland Islands)
FRF	French franc
GBP	British pound
GBX	British pence
GEL	Lari (Georgia)
GGP	Guernsey pound
GHC	Cedi (Ghana, conv. rate 10000 to 1), valid until 2007-12-13
GHS	Ghanaian cedi \- valid from 2007-01-01
GIP	Pound (Gibraltar)
GMD	Dalasi (Gambia)
GNF	Franc (Guinea)
GRD	Greek drachma
GTQ	Quetzal (Guatemala)
GWP	Peso (Guinea-Bissau)
GYD	Dollar (Guyana)
HKD	Hong Kong dollar
HNL	Lempira (Honduras)
HRK	Kuna (Croatia)
HTG	Gourde (Haiti)
HUF	Hungarian forint
IDR	Indonesian rupiah
IEP	Irish pound
ILS	Israeli shekel
IMP	Isle of Man pound
INR	Indian rupee
IQD	Dinar (Iraq)
IRR	Rial (Iran)
ISK	Icelandic krona
ITL	Italian lira
JEP	Jersey pound
JMD	Jamaican dollar
JOD	Jordanian dinar
JPY	Japanese yen
KES	Kenyan shilling
KGS	Som (Kyrgyzstan)
KHR	Riel (Cambodia)
KMF	Franc (Comoros)
KPW	Won (North Korea)

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KRW	South Korean won
KWD	Kuwaiti dinar
KYD	Cayman Islands dollar
KZT	Tenge (Kazakhstan)
LAK	Kip (Lao People's Democratic Republic)
LBP	Lebanese pound
LKR	Sri Lankan rupee
LRD	Liberian dollar
LSL	Loti (Lesotho)
LTL	Litas (Lithuania)
LUF	Luxembourg franc
LVL	Lats (Latvia)
LYD	Libyan dinar
MAD	Moroccan dirham
MAG	Ariary (Madagascar) - valid from 2005-01-01
MDL	Leu (Moldova)
MGF	Franc (Madagascar)
MKD	Denar (former Yugosl. Republic of Macedonia)
MMK	Kyat (Myanmar)
MNT	Tugrik (Mongolia)
MOP	Pataca (Macau)
MRO	Ouguiya (Mauritania)
MTL	Lira (Malta)
MUR	Rupee (Mauritius)
MVR	Rufiyaa (Maldives)
MWK	Kwacha (Malawi)
MXN	Mexican peso
MXP	Mexican peso (old)
MXV	Unidad de inversión (Mexico)
MYR	Malaysian ringgit
MZM	Mozambique metical (old)
MZN	Metical (Mozambique)
NAD	Namibian dollar
NGN	Naira (Nigeria)
NIO	Cordoba oro (Nicaragua)
NLG	Dutch guilder
NOK	Norwegian krone
NPR	Rupee (Nepal)
NZD	New Zealand dollar
OMR	Rial (Oman)
PAB	Balboa (Panama)
PEN	Nuevo sol (Peru)
PGK	Kina (Papua New Guinea)
PHP	Philippine peso
PKR	Pakistan rupee

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PLN	Zloty (Poland)
PLZ	Polish zloty (old)
PTE	Portuguese escudo
PYG	Guarani (Paraguay)
QAR	Riyal (Qatar)
ROL	Romanian leu (old)
RON	New Romanian leu
RSD	Dinar (Serbia)
RUB	Ruble (Russian Federation, conv. rate 1000 to 1)
RUR	Russian ruble (old)
RWF	Franc (Rwanda)
SAR	Saudi riyal
SBD	Dollar (Solomon Islands)
SCR	Rupee (Seychelles)
SDD	Sudanese dinar
SDG	Pound (Sudan) (conv. rate 100 to 1)
SEK	Swedish Krona
SGD	Singapore dollar
SHP	Pound (St. Helena)
SIT	Slovenian tolar
SKK	Slovak koruna
SLL	Leone (Sierra Leone)
SOS	Shilling (Somalia)
SPL	Seborga Luigino
SRD	Surinamese dollar
SRG	Surinamese guilder
STD	Dobra (Sao Tomé and Príncipe)
SVC	El Salvador colón
SYP	Pound (Syria)
SZL	Lilangeni (Swaziland)
THB	Baht (Thailand)
TJR	Tajikistani ruble
TJS	Somoni (Tajikistan)
TMM	Manat (Turkmenistan, conv. rate 5000 to 1) valid until 2009-12-31
TMT	New manat (Turkmenistan) \- valid from 2009-01-01
TND	Tunisian dinar
TOP	Pa'anga (Tonga)
TPE	East Timor escudo
TRL	Turkish lira (old)
TRY	Turkish lira
TTD	Trinidad and Tobago dollar
TVD	Tuvaluan dollar
TWD	New Taiwan dollar
TZS	Shilling (Tanzania)
UAH	Hryvnia (Ukraine)

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UGX	Shilling (Uganda)
USD	US dollar
USN	Dollar, next day funds (USA)
USS	Dollar, same day funds (USA)
USX	US cent
UYI	Peso en unidades indexadas (Uruguay)
UYU	Peso (Uruguay)
UZS	Som (Uzbekistan)
VEB	Bolívar (Venezuela, conv. rate 1000 to 1) - valid until 2008-06-30
VEF	Bolívar fuerte (Venezuela) valid from 2008-01-01
VND	Dong (Vietnam)
VUV	Vanuatu vatu
WST	Tala (Samoa)
XAA	Aluminium alloy
XAF	CFA franc (Franc de la Coopération Financière en Afrique Centrale)
XAG	Silver
XAL	Aluminium
XAU	Gold
XBA	EURCO currency unit
XBB	European Monetary Unit
XBC	European Unit of Account (basket of currencies)
XBD	European Unit of Account - 17 (pre 1973) RE1
XCD	East Caribbean dollar
XCU	Copper
XDR	Special drawing rights
XEU	ECU (in accordance with reg. no. 3180/78)
XFO	Gold franc
XFU	UIC franc
XIR	Iridium
XNI	Nickel
XOF	CFA franc (Franc de la Communauté Financière d'Afrique)
XPB	Lead
XPD	Palladium
XPF	CFP franc (Franc des Colonies Françaises du Pacifique)
XPT	Platinum
XRH	Rhodium
XRU	Ruthenium
XSN	Tin
XSU	SUCRE (ALBA)
XX1	Unallocated proportion of foreign currency pursuant to Section 294(6) of the German Solvency Regulation (SolvV)
XX2	Fund's total proportion of foreign currency as stated by the issuer
XXD	Danzig gulden
XXG	Gold mark
XXK	Contracts

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XXM	Mark
XXP	Points
XXQ	Paper mark
XXR	Reichsmark
XXT	Tonne
XXU	Uranium
XXW	Megawatt
XXX	Number
XZN	Zinc
YER	Rial (Yemen)
YUM	Yugoslav dinar
ZAR	South African rand
ZMK	Kwacha (Zambia)
ZMW	Kwacha (Zambia)
ZWD	Zimbabwean dollar
ZWL	Zimbabwean dollar (conv. rate 1.000.000.000.000 to 1)
ZZZ	Reserved for internal bank use, no assignment by WM

CURGRP

Code	Description
EU	EU currencies excluding EMU currencies
EWU	EMU currencies
UEBR	Foreign currencies excluding EU currencies

SECISINDUM

Code	Description
I	Security has an ISIN
W	Security has no ISIN

SECQUOT

Code	Description
P	Percentage-quotation
S	Unit-quoation

SECTERM

Code	Description
empty	No information given

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0	No information given
1	Up to and including 1 year
2	More than 1 year, up to and including 2 years
3	More than 2 years

SECTERMBGN

Code	Description
0001-01-01	Infinite term
1900-01-01	Infinite term
date	Date in format YYYY-MM-DD

SECTERMEND

Code	Description
date	Date in format YYYY-MM-DD

SECMAT

Code	Description
00	No information given
01	Term of up to and including 1 year (valid until 2014-11)
02	Term of more than 1 year (valid until 201411)
10	Term of more than 10 years
12	Term of more than 1 year, up to and including 2 years
13	Term of more than 1 month, up to and including 3 months
15	Term of more than 1 year, up to and including 5 years
23	Term of more than 2 years, up to and including 3 years
34	Term of more than 3 years, up to and including 4 years
36	Term of more than 3 months, up to and including 6 months
45	Term of more than 4 years, up to and including 5 years
51	Term of more than 5 years, up to and including 10 years
61	Term of more than 6 months, up to and including 1 year
B1	Term of up to and including 1 year
M1	Term of more than 1 year
M2	Term of more than 2 years
M5	Term of more than 5 years
T1	Term of up to and including 1 month (except same-day maturity)
TT	Daily

TERM

Code	Description
empty	No information given
0	No information given
1	Up to and including 1 year
2	More than 1 year, up to and including 2 years
3	More than 2 years

MINRES

Code	Description
empty	No information given
0	No
1	Yes

AFFILCOMP

Code	Description
empty	No information given
0	No
1	Yes

USETYPE

Code	Description
01	Office
02	Retail / Restaurant
03	Industry
04	Hotel
05	Residential
99	Other