

Deutsche Bundesbank, Research Data and Service Centre (RDSC)

Monthly balance sheet statistics

Annex to Data Report 2017-02

Variable details for reporting schemes I1 and I2

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1 Reporting scheme overview

Report name	Hyperlink
I1: Claims related to derivative financial instruments of the trading portfolio	I1
I2: Liabilities related to derivative financial instruments of the trading portfolio	I2

2 Variable description

2.1 Variable overview

2.1.1 I1: Claims related to derivative financial instruments of the trading portfolio

BAID	Random identifier
DATE	Reporting date
YEAR	Reporting year
MONTH	Reporting month
I1_110_05	Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - domestic banks, total
I1_141_05	Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - domestic banks of which: group member institutes, total
I1_121_05	Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - domestic banks: banks domiciled in other euro-area states, total
I1_143_05	Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - domestic banks: banks domiciled in other euro-area states of which: group member institutes, total
I1_123_05	Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - domestic banks: banks domiciled outside euro-area, total
I1_144_05	Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - domestic banks: banks domiciled outside euro-area of which: group member institutes, total
I1_120_05	Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign banks (121 + 123), total
I1_100_05	Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - banks (110 + 120), total
I1_210_05	Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - domestic non-banks: enterprises and households, total
I1_213_05	Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - domestic non-banks: enterprises and households of which: other financial intermediaries, total

- I1_220_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - domestic non-banks: general government, total
- I1_200_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - domestic non-banks (210 + 220), total
- I1_321_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled in other euro-area member states: enterprises and households, total
- I1_313_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled in other euro-area member states: enterprises and households of which: other financial intermediaries, total
- I1_322_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled in other euro-area member states: general government, total
- I1_300_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled in other euro-area member states (321 + 322), total
- I1_421_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled outside euro-area: enterprises and households, total
- I1_413_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled outside euro-area: enterprises and households of which: other financial intermediaries, total
- I1_422_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled outside euro-area: general government, total
- I1_400_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled outside euro-area (421 + 422), total
- I1_500_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks (300 + 400), total
- I1_600_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - non-banks (200 + 500), total
- I1_700_05** Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - banks and non-banks (100 + 600), total

2.1.2 I2: Liabilities related to derivative financial instruments of the trading portfolio

- BAID** Random identifier
- DATE** Reporting date
- YEAR** Reporting year
- MONTH** Reporting month
- I2_123_05** Assets - cash in hand
- I2_144_05** Assets - balances with central banks
- I2_120_05** Assets - treasury bills, treasury discount paper and similar debt instruments issued by public bodies and eligible for refinancing, with Deutsche Bundesbank

- I2_100_05** Assets - treasury bills, treasury discount paper and similar debt instruments issued by public bodies and eligible for refinancing, with central banks in other countries in which the reporting bank is established
- I2_210_05** Assets - treasury bills, treasury discount paper and similar debt instruments issued by public bodies and eligible for refinancing, total
- I2_213_05** Assets - bills eligible for refinancing, with Deutsche Bundesbank
- I2_220_05** Assets - bills eligible for refinancing, with central banks in other countries in which the reporting bank is established
- I2_200_05** Assets - bills eligible for refinancing, total
- I2_321_05** Assets - loans and advances to banks (MFIs)
- I2_313_05** Assets - loans and advances to banks (MFIs), bills received from banks (other than those included under item 050)
- I2_322_05** Assets - loans and advances to banks (MFIs), total
- I2_300_05** Assets - loans and advances to non-banks (non-MFIs)
- I2_421_05** Assets - loans and advances to non-banks (non-MFIs), bills received from non-banks (other than those included under item 050)
- I2_413_05** Assets - loans and advances to non-banks (non-MFIs), total
- I2_422_05** Assets - debt instruments, money market paper (other than that included under item 040)
- I2_400_05** Assets - debt instruments, bonds and notes
- I2_500_05** Assets - debt instruments, own debt securities
- I2_600_05** Assets - debt instruments, total
- I2_700_05** Assets - shares and other variable-yield securities

2.2 Variable details

BAID: Random identifier

Period of availability: 01/1999 - 12/2016
Dimension:
Variable type: string
Calculation formula (if necessary):
Valid number of observations: 464667

DATE: Reporting date

Period of availability: 01/1999 - 12/2016
Dimension:
Variable type: number in the following format: YYYYMM
Calculation formula (if necessary):
Valid number of observations: 464667

YEAR: Reporting year

Period of availability: 01/1999 - 12/2016
Dimension:
Variable type: number in the following format: YYYY
Calculation formula (if necessary):
Valid number of observations: 464667

MONTH: Reporting month

Period of availability: 01/1999 - 12/2016
Dimension:
Variable type: number in the following format: MM
Calculation formula (if necessary):
Valid number of observations: 464667

I1_110_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - domestic banks, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 813

I1_141_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - domestic banks of which: group member institutes, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric

variable I1_141_05 continued on next page

variable I1_141_05 continued from previous page

Calculation formula (if necessary):

Valid number of observations: 351

I1_121_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - domestic banks: banks domiciled in other euro-area states, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 468

I1_143_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - domestic banks: banks domiciled in other euro-area states of which: group member institutes, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 269

I1_123_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - domestic banks: banks domiciled outside euro-area, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 669

I1_144_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - domestic banks: banks domiciled outside euro-area of which: group member institutes, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 342

I1_120_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - foreign banks (121 + 123), total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric

variable I1_120_05 continued on next page

variable I1_120_05 continued from previous page

Calculation formula (if necessary): I1_121_05 + I1_123_05
Valid number of observations: 693

I1_100_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - banks (110 + 120), total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): I1_110_05 + I1_120_05
Valid number of observations: 951

I1_210_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - domestic non-banks: enterprises and households, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 744

I1_213_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - domestic non-banks: enterprises and households of which: other financial intermediaries, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 553

I1_220_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - domestic non-banks: general government, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 368

I1_200_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - domestic non-banks (210 + 220), total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): I1_210_05 + I1_220_05

variable I1_200_05 continued on next page

variable I1_200_05 continued from previous page

Valid number of observations: 744

I1_321_05: Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled in other euro-area member states: enterprises and households, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if nessessary):
Valid number of observations: 498

I1_313_05: Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled in other euro-area member states: enterprises and households of which: other financial intermediaries, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if nessessary):
Valid number of observations: 415

I1_322_05: Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled in other euro-area member states: general government, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if nessessary):
Valid number of observations: 130

I1_300_05: Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled in other euro-area member states (321 + 322), total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if nessessary): I1_321_05 + I1_322_05
Valid number of observations: 498

I1_421_05: Claims related to derivative financial instruments of the trading portfolio (persuant to HV12_186) - foreign non-banks: non-banks domiciled outside euro-area: enterprises and households, total

Period of availability: 12/2014 - 12/2016

variable I1_421_05 continued on next page

variable I1_421_05 continued from previous page

Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 581

I1_413_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - foreign non-banks: non-banks domiciled outside euro-area: enterprises and households of which: other financial intermediaries, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 433

I1_422_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - foreign non-banks: non-banks domiciled outside euro-area: general government, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 109

I1_400_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - foreign non-banks: non-banks domiciled outside euro-area (421 + 422), total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): I1_421_05 + I1_422_05
Valid number of observations: 581

I1_500_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - foreign non-banks (300 + 400), total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): I1_300_05 + I1_400_05
Valid number of observations: 608

I1_600_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - non-banks (200 + 500), total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand

variable I1_600_05 continued on next page

variable I1_600_05 continued from previous page

Variable type: numeric
Calculation formula (if necessary): I1_200_05 + I1_500_05
Valid number of observations: 807

I1_700_05: Claims related to derivative financial instruments of the trading portfolio (pursuant to HV12_186) - banks and non-banks (100 + 600), total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): I1_100_05 + I1_600_05
Valid number of observations: 1038

BAID: Random identifier

Period of availability: 01/1999 - 12/2016
Dimension:
Variable type: string
Calculation formula (if necessary):
Valid number of observations: 464667

DATE: Reporting date

Period of availability: 01/1999 - 12/2016
Dimension:
Variable type: number in the following format: YYYYMM
Calculation formula (if necessary):
Valid number of observations: 464667

YEAR: Reporting year

Period of availability: 01/1999 - 12/2016
Dimension:
Variable type: number in the following format: YYYY
Calculation formula (if necessary):
Valid number of observations: 464667

MONTH: Reporting month

Period of availability: 01/1999 - 12/2016
Dimension:
Variable type: number in the following format: MM
Calculation formula (if necessary):
Valid number of observations: 464667

I2_123_05: Assets - cash in hand

variable I2_123_05 continued on next page

variable I2_123_05 continued from previous page

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 443806

I2_144_05: Assets - balances with central banks

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 416039

I2_120_05: Assets - treasury bills, treasury discount paper and similar debt instruments issued by public bodies and eligible for refinancing, with Deutsche Bundesbank

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): $I2_121_05 + I2_123_05$
Valid number of observations: 1982

I2_100_05: Assets - treasury bills, treasury discount paper and similar debt instruments issued by public bodies and eligible for refinancing, with central banks in other countries in which the reporting bank is established

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): $I2_110_05 + I2_120_05$
Valid number of observations: 547

I2_210_05: Assets - treasury bills, treasury discount paper and similar debt instruments issued by public bodies and eligible for refinancing, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 2106

I2_213_05: Assets - bills eligible for refinancing, with Deutsche Bundesbank

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric

variable I2_213_05 continued on next page

variable I2_213_05 continued from previous page

Calculation formula (if necessary):

Valid number of observations: 69002

I2_220_05: Assets - bills eligible for refinancing, with central banks in other countries in which the reporting bank is established

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 305

I2_200_05: Assets - bills eligible for refinancing, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): I2_210_05 + I2_220_05
Valid number of observations: 69155

I2_321_05: Assets - loans and advances to banks (MFIs)

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 463581

I2_313_05: Assets - loans and advances to banks (MFIs), bills received from banks (other than those included under item 050)

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 2396

I2_322_05: Assets - loans and advances to banks (MFIs), total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 463581

I2_300_05: Assets - loans and advances to non-banks (non-MFIs)

variable I2_300_05 continued on next page

variable I2_300_05 continued from previous page

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): $I2_321_05 + I2_322_05$
Valid number of observations: 460237

I2_421_05: Assets - loans and advances to non-banks (non-MFIs), bills received from non-banks (other than those included under item 050)

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 192945

I2_413_05: Assets - loans and advances to non-banks (non-MFIs), total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 460237

I2_422_05: Assets - debt instruments, money market paper (other than that included under item 040)

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary):
Valid number of observations: 59752

I2_400_05: Assets - debt instruments, bonds and notes

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): $I2_421_05 + I2_422_05$
Valid number of observations: 436177

I2_500_05: Assets - debt instruments, own debt securities

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): $I2_300_05 + I2_400_05$
Valid number of observations: 88019

I2_600_05: Assets - debt instruments, total

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): $I2_200_05 + I2_500_05$
Valid number of observations: 436492

I2_700_05: Assets - shares and other variable-yield securities

Period of availability: 12/2014 - 12/2016
Dimension: Amounts in EUR thousand
Variable type: numeric
Calculation formula (if necessary): $I2_100_05 + I2_600_05$
Valid number of observations: 374929