

MPI Survey - Explanation of Terms -

DISCLAIMER: This glossary is provided for the convenience of the recipients of this survey. The explanations of the terms may not correspond to official definitions or standards.

BID-ASK SPREAD: Difference between the prices at which a market participant is willing to buy and sell a security, such as a Treasury security.

BASLE CAPITAL: Capital as defined in the 1988 Capital Accord of the Basle Committee on Banking Supervision, and subsequent revisions. The Accord defines three capital elements. Tier 1 capital consists of permanent shareholders' equity and disclosed reserves; Tier 2 capital consists of undisclosed reserves, revaluation reserves, general provisions and loan-loss reserves, hybrid debt-equity capital instruments, and subordinated long-term debt (over five years); Tier 3 capital consists of subordinated short-term debt (over two years).

BASLE CAPITAL ADEQUACY RATIO: The ratio of capital, as defined above, divided by risk-weighted assets. Risk-weighted assets equals the sum of each category of asset (and on-balance-sheet equivalents for off-balance sheet positions) multiplied by a weight representing the credit risk associated with each category.

BASLE CAPITAL DEDUCTIONS: Under the Basel Capital Accord, supervisors may require depository corporations to deduct certain items -- such as investments in non-consolidated financial subsidiaries -- from capital in order to calculate capital adequacy ratios.

CAPITAL: Sum of equity capital and reserves. It is the amount by which assets exceed liabilities.

CONSOLIDATION: Consolidation refers to the elimination of stocks and flows between institutional units when they are grouped. In particular, a headquarters office and its branch offices and subsidiaries would report stock and flow data consolidated in a single statement. Global consolidation refers to the elimination of stocks and flows occurring across all offices regardless of their country of location. National consolidation refers to the elimination of stocks and flows occurring across all offices that are residents of a specific country.

CREDIT: Comprises assets for which the counterparty incurs debt liabilities. Includes loans, securities other than shares, and miscellaneous receivables. Equity instruments, financial derivatives, and lines of credit are excluded.

DEBT SERVICE: Repayments of principal and interest on mortgages or other outstanding debt.

DEPOSITORY CORPORATION: Financial institutions that engage in banking-type activities, whether or not they are called banks or are subject to supervision by a regulatory/supervisory office. The standard statistical definition includes the central bank and other depository corporations, described below, but for the purposes of this survey, the central bank is excluded.

DURATION: Weighted average term-to-maturity of an asset's cash flow, the weights being the present value of each future cash flow as a percentage of the asset's full price.

EQUITY CAPITAL: Issued and fully paid ordinary shares/common stock and noncumulative perpetual preferred stock (but excluding cumulative preferred stock).

FINANCIAL DERIVATIVE (or derivative instrument): Contract whose value is based on the performance of an underlying financial asset, index, or other investment.

GLOBAL CONSOLIDATION: An accounting statement including all parts of an enterprise regardless of their locations worldwide. (See Consolidation)

GROSS ASSET (OR LIABILITY) POSITION IN DERIVATIVES: The on-balance sheet value of derivatives in an asset (or liability) position, plus the fair value of off-balance sheet derivatives in an asset (or liability) position.

INTEREST INCOME, NET: Difference between the interest income produced by a financial institution's earning assets (loans and investments) and its interest expenses.

LOANS: Financial assets that (1) are created when a creditor lends funds directly to a debtor; (2) are evidenced by non-negotiable documents; or (3) for which no security is issued as evidence of the transaction.

MORTGAGE: Loans under which the borrower gives the lender a lien on the property (usually real estate) as collateral for repayment of the loan.

NATIONAL CONSOLIDATION: An accounting statement encompassing all parts of an enterprise within a country, but excluding branches and subsidiaries outside the country. (See Consolidation)

NET POSITION: Refers to gross holdings, less gross liabilities, plus net positions under derivatives or other financial commitments in currencies, other financial instruments, or commodities. For example, a net foreign currency position equals gross foreign-currency denominated assets, less gross foreign-currency denominated liabilities, plus the net position under foreign-currency financial derivatives and other financial commitments.

NOMINAL VALUE OF FINANCIAL DERIVATIVES: The stated contract value of the underlying item delivered under a financial derivative. For example, an option that has a nominal value of 100,000 francs will deliver 100,000 francs when exercised.

NONPERFORMING LOAN (NPL): A loan is said to be nonperforming when the principal and/or interest payments on it according to the original terms of the borrower's loan agreement are past due (e.g., by 90 days or more).

OPERATING COSTS: The sum of interest and noninterest (fees and commissions, trading losses, and salary and other current costs) expenses.

OTHER DEPOSITORY CORPORATIONS: Banks (other than the central bank) and similar institutions that carry out banking functions with the public. A full definition is provided in the *System of National Accounts 1993*. The definition corresponds with monetary financial institutions as defined in the *European System of Accounts, 1995*. It includes a variety of institutions regardless of whether they are called banks or are subject to banking supervision, including commercial banks, branches and subsidiaries of foreign banks operating in the country, money market funds that issue deposit-like shares, foreign-currency and foreign trade banks, international banking facilities, investment banks, Islamic banks, mortgage banking institutions, credit unions, specialized banks, and others as appropriate. Government-owned or -controlled depository corporations are included. Mutual funds whose liabilities to investors are close substitutes for bank deposits are included, but other mutual funds are excluded.

OWN FUNDS: Equity capital and reserves.

PROFITS: Sum remaining after all expenses have been met or deducted from income. Both pre-tax and post-tax concepts are used.

REFERENCE RATE: A specific lending or borrowing rate considered representative of overall rates that is used as a benchmark for evaluating conditions in interest rate markets.

RELATED ENTITIES: Affiliated enterprises, owners and management of an enterprise, and individuals related to owners and managers.

REPRICING PERIOD FOR INTEREST RATES: The average period (usually expressed in months) until existing financial instruments are redeemed or until the interest rates on financial instruments are reset or reindexed.

TURNOVER: Volume of securities traded during a period (e.g., daily) as a percentage of total securities listed on an exchange.

INTERNATIONAL MONETARY FUND
Washington, DC 20431

**Survey on the Use, Compilation, and Dissemination
of Macroprudential Indicators (MPIs)**

Entering information on the form: Survey information can be entered directly in the Excel spreadsheets in the enclosed computer diskette. Responses also can be entered on paper copies of the survey. Use of the Excel spreadsheets is preferred.

Types of entries: Different types of responses are classified by various color blocks.

| |
|---|
| Data entries--MPIs |
| Data entries--MPI components |
| Descriptions of categories and ranges used |

Identification Section

| | |
|-----------------|--|
| Country: | |
|-----------------|--|

| | |
|---------------------|--|
| Institution: | |
|---------------------|--|

| | |
|-----------------|--|
| Address: | |
| | |
| | |

| | |
|------------------------|--|
| Contact Person: | |
| Title: | |

| | |
|-------------------|--|
| Telephone: | |
| Fax: | |
| E-mail: | |

| | | |
|---------------------|--------------------------|-------|
| Check type of user: | Supervisor | _____ |
| | Policy/Research | _____ |
| | Market Participant/Other | _____ |

Is aggregate information on this MPI useful?

How frequently should this MPI be compiled to meet users' needs?

Comments

- | | |
|----------------------|---------------------|
| 4 - very useful | M - monthly |
| 3 - useful | Q - quarterly |
| 2 - sometimes useful | S - semi-annually |
| 1 - not useful | A - annually |
| X - no opinion | O - other (specify) |

MPI

2.15b *of which:* debt owed to depository corporations to GDP

2.16 Number of applications for protection from creditors

3. Profitability and Competitive Indicators

3.1 Rate of change in number of depository corporations

3.2 Ratio of profits to period-average assets (ROA)

3.3 Ratio of profits to period-average equity (ROE)

3.4 Ratio of net interest income to total income

3.5 Ratio of trading and foreign exchange gains/losses to total income

| | | |
|---------------------|--------------------------|-------|
| Check type of user: | Supervisor | _____ |
| | Policy/Research | _____ |
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- A - annually
- O - other (specify)

MPI

| | | | |
|---|--|--|--|
| 3.6 Ratio of operating costs to net interest income | | | |
| 3.7 Ratio of staff costs to operating costs | | | |
| 3.8 Spread between reference lending and deposit rates | | | |
| 3.9 Share of assets of the three largest depository corporations in total assets of depository corporations | | | |

4. Liquidity Indicators

| | | | |
|---|--|--|--|
| 4.1 Distribution of 3-month local-currency interbank rates for different depository corporations | | | |
| 4.2 Average interbank bid-ask spread for 3-month local-currency deposits | | | |
| 4.3 Ratio of liquid assets to total assets | | | |
| 4.4 Ratio of liquid assets to liquid liabilities | | | |
| 4.5 Average maturity of assets | | | |
| 4.6 Average maturity of liabilities | | | |
| 4.7 Average daily turnover in the T-bill (or central bank bill) market | | | |
| 4.8 Average bid-ask spread in the T-bill (or central bank bill) market | | | |
| 4.9 Ratio of central bank credit to depository corporations to depository corporations' total liabilities | | | |
| 4.10 Ratio of customer deposits to total (noninterbank) loans | | | |
| 4.11 Ratio of customer foreign currency deposits to total (noninterbank) foreign currency loans | | | |

5. Sensitivity to Market Risk Indicators

| | | | |
|--|--|--|--|
| 5.1 Ratio of gross foreign currency assets to own funds | | | |
| 5.2 Ratio of net foreign currency position to own funds | | | |
| 5.3 Average interest rate repricing period for assets | | | |
| 5.4 Average interest rate repricing period for liabilities | | | |
| 5.5 Duration of assets | | | |
| 5.6 Duration of liabilities | | | |
| 5.7 Ratio of gross equity position to own funds | | | |
| 5.8 Ratio of net equity position to own funds | | | |
| 5.9 Ratio of gross position in commodities to own funds | | | |

| | | |
|----------------------------|--------------------------|-------|
| Check type of user: | Supervisor | _____ |
| | Policy/Research | _____ |
| | Market Participant/Other | _____ |

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How frequently should this MPI be compiled to meet users' needs?

Comments

MPI

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- 1- not useful
- X - no opinion

- M - monthly
- Q - quarterly
- S - semi-annually
- A - annually
- O - other (specify)

5.10 Ratio of net position in commodities to own funds [Progress Bar]

Additional Comments: This space is for any additional comments you may wish to provide, such as MPIs or topics you address that are not covered in the survey, MPIs defined differently than in the survey, or concerns over data quality or availability. We are also interested in views regarding MPIs or topics that are not relevant for your needs or that are seen as impractical.

MPI Survey -- Part I (b) - Supplementary Issues -

1. Macroprudential research

Are you carrying out, or planning, research on the health and stability of the financial system? Is this research focused on the condition of individual institutions, the banking sector as a whole, or other sectors? What analytical or statistical frameworks are employed in this research?

2. Coverage of financial institutions

a. Other important institutions, markets, and financial activities

In addition to depository corporations, what other markets, institutions, and financial activities are important in the overall analysis of the soundness and condition of the financial sector?

b. Aggregation of depository institutions

Within the definition of "depository corporations" used in this survey, is there a need for further disaggregation or special analysis of specific subsectors, for example, for foreign banks, international banking facilities, internationally active banks as covered under the Basle standards, mutual funds, or others?

c. Systemically important institutions

What techniques are used to evaluate the condition of systemically important institutions in your country? How are systemically important institutions identified? Are they subject to enhanced statistical requirements or disclosure requirements?

3. MPI norms, benchmarks, and thresholds

What norms or benchmark levels or ranges are used for MPIs? Have values been identified for warning level thresholds?

4. Presentation of MPIs

Please indicate your preferences regarding the mode for presentation of MPIs (e.g., as single point estimates, ratios, growth rates, measures of dispersion, standard deviations, etc.).

5. Composite measures

Please indicate whether you use, or plan to use, composite measures of the condition of the financial system? What types of information are used to construct such measures?

6 Business surveys

Do you make use of business survey results (general surveys of business sentiment, specialized surveys on financial institutions) to supplement your analysis of MPIs?

MPI Survey -- Part II (a)
Compilation and Dissemination Questionnaire

| MPIs and COMPONENTS | COMPILATION | | DISSEMINATION | | DATA SOURCES | | |
|---------------------|--|---|--|---|---|-------------|-----------------|
| | Periodicity | Timeliness | Periodicity | Timeliness | Supervisory | Statistical | Other (specify) |
| | M - monthly Q - quarterly S - semi-annually A - annually O - other (specify) X - not compiled | Average number of working days after reference period X = not compiled | M = monthly Q = quarterly S = semi-annually A = annually O = other (specify) X = not disseminated | Average number of working days after reference period X = not disseminated | (Indicate type of consolidation used) G = global consolidation N = national consolidation B = both national and global consolidation | | |

1. Capital Adequacy

| | | | | | | | |
|--|----------------|--|--|--|--|--|--|
| 1.1 Basle Capital Adequacy Ratio | | | | | | | |
| a. Basle Tier I Capital (net of deductions) | | | | | | | |
| b. Basle Tier II Capital (net of deductions) | | | | | | | |
| c. Basle Tier III Capital (net of deductions) | | | | | | | |
| d. Risk-weighted assets | | | | | | | |
| 1.2 Distribution of Capital Adequacy Ratios | | | | | | | |
| a. Number of institutions with Basle capital ratios falling into specified ranges: Specify range used: ___% to ___%, etc. | <i>specify</i> | | | | | | |
| b. Assets of institutions within each range | | | | | | | |
| c. Assets by type of depository corporation: | | | | | | | |
| c.1 Headquartered in the country of which: Internationally active | | | | | | | |
| of which: State-owned or -controlled | | | | | | | |
| c.2 Headquartered in other countries | | | | | | | |
| 1.3 Leverage Ratio (Ratio of total on-balance sheet assets to own funds) | | | | | | | |
| a. Total on-balance sheet assets | | | | | | | |
| b. Own funds (equity capital and reserves) | | | | | | | |

2. Assets Quality: (a) Lending institution

| | | | | | | | |
|--|----------------|--|--|--|--|--|--|
| 2.1 Distribution of on-balance sheet assets, by Basle risk-weight category | | | | | | | |
| a. Assets per Basle risk-weight category | | | | | | | |
| 2.2 Ratio of total gross asset position in financial derivatives to own funds | | | | | | | |
| a. Total gross asset position in derivatives | | | | | | | |
| b. of which: off-balance sheet position | | | | | | | |
| 2.3 Ratio of total gross liability position in financial derivatives to own funds | | | | | | | |
| a. Total gross liability position in derivatives | | | | | | | |
| b. of which: off-balance sheet position | | | | | | | |
| 2.4 Distribution of loans, by sector | | | | | | | |
| a. Loans, by national accounts sectors | | | | | | | |
| Of which: | | | | | | | |
| a.1. Loans for investment in commercial real estate | | | | | | | |
| a.2. Loans for investment in residential real estate | | | | | | | |
| a.3. Loans to other key sectors (Specify) | <i>specify</i> | | | | | | |
| b. Total loans | | | | | | | |
| 2.5 Distribution of credit extended, by sector | | | | | | | |
| a. Credit, by national accounts sectors | | | | | | | |
| b. Total credit | | | | | | | |
| 2.6 Distribution of credit, by country or region | | | | | | | |
| a. Loans, by country or region | | | | | | | |
| 2.7 Ratio of credit to related entities to total credit | | | | | | | |
| a. Credit to related entities (enterprises, management, or individuals) | | | | | | | |

MPI Survey -- Part II (a)
Compilation and Dissemination Questionnaire

| MPIs and COMPONENTS | COMPILATION | | DISSEMINATION | | DATA SOURCES | | |
|---|--|---|--|---|---|-------------|-----------------|
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| 2.8 Ratio of total large loans to own funds | | | | | | | |
| a. Total large loans (specify size range) <i>specify</i> | | | | | | | |
| 2.9 Ratio of gross non-performing loans to total assets | | | | | | | |
| a. Gross nonperforming loans | | | | | | | |
| 2.10 Ratio of non-performing loans net of provisions to total assets | | | | | | | |
| a. Nonperforming loans net of provisions | | | | | | | |
| 2. Assets Quality: (b) Borrowing Institution | | | | | | | |
| 2.11 Ratio of corporate debt to own funds ("debt-equity ratio") | | | | | | | |
| a. Total corporate debt | | | | | | | |
| b. Corporations' own funds | | | | | | | |
| 2.12 Ratio of corporate profits to equity | | | | | | | |
| a. Corporate pre-tax profits | | | | | | | |
| b. Corporate post-tax profits | | | | | | | |
| 2.13 Ratio of corporate debt service costs to profits | | | | | | | |
| a. Corporate debt service costs | | | | | | | |
| 2.14 Corporate net foreign currency exposure | | | | | | | |
| a. Gross foreign currency assets | | | | | | | |
| b. Gross foreign currency liabilities | | | | | | | |
| c. Net off-balance sheet foreign currency positions (nominal value), not included above | | | | | | | |
| 2.15 Ratio of household debt to GDP | | | | | | | |
| a. Household total debt | | | | | | | |
| b. <i>of which:</i> mortgage debt | | | | | | | |
| c. <i>of which:</i> debt to depository corporations | | | | | | | |
| 2.16 Number of applications for protection from creditors | | | | | | | |
| 3. Profitability and Competitive Indicators | | | | | | | |
| 3.1 Rate of change in the number of depository corporations | | | | | | | |
| a. Difference between no. of institutions at beginning and end of period | | | | | | | |
| b. <i>of which:</i> due to mergers and acquisitions | | | | | | | |
| c. <i>of which:</i> due to withdrawals of licenses or closing of units | | | | | | | |
| 3.2 Ratios of profits to period-average assets (ROA) | | | | | | | |
| a. Pre-tax, after provisions profits | | | | | | | |
| b. Post-tax profits | | | | | | | |
| c. Total period-average on-balance sheet assets | | | | | | | |
| 3.3 Ratios of profits to period-average equity (ROE) | | | | | | | |
| a. Pre-tax, after provisions profits | | | | | | | |
| b. Post-tax profits | | | | | | | |
| c. Period-average equity | | | | | | | |

MPI Survey -- Part II (a)
Compilation and Dissemination Questionnaire

| MPIs and COMPONENTS | COMPILATION | | DISSEMINATION | | DATA SOURCES | | |
|--|--|---|--|---|---|-------------|-----------------|
| | Periodicity | Timeliness | Periodicity | Timeliness | Supervisory | Statistical | Other (specify) |
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| 3.4 Ratio of net interest income to profits | | | | | | | |
| a. Net interest income | | | | | | | |
| 3.5 Ratio of trading and foreign-currency gains/losses to profits | | | | | | | |
| a. Gains/losses in securities and foreign currencies | | | | | | | |
| 3.6 Ratio of operating costs to net interest income | | | | | | | |
| a. Operating costs | | | | | | | |
| 3.7 Ratio of staff costs to operating costs | | | | | | | |
| a. Staff costs | | | | | | | |
| 3.8 Spreads between reference lending and deposit rates | | | | | | | |
| a. Reference lending rate (Specify rate) | <i>specify</i> | | | | | | |
| b. Reference deposit rate (Specify rate) | <i>specify</i> | | | | | | |
| 3.9 Share of assets of the three largest depository corporations in total assets of depository corporations | | | | | | | |
| a. Assets of the three largest depository corporations | | | | | | | |
| 4. Liquidity Indicators | | | | | | | |
| 4.1 Distribution of 3-month local-currency interbank rates for different banks | | | | | | | |
| 4.2 Average interbank bid-ask spread for 3-month local currency interbank deposits | | | | | | | |
| 4.3 Ratio of liquid assets to total assets | | | | | | | |
| a. Liquid assets | | | | | | | |
| 4.4 Ratio of liquid assets to liquid liabilities | | | | | | | |
| a. Liquid liabilities | | | | | | | |
| 4.5 Average maturity of assets | | | | | | | |
| a. Average remaining maturity of assets (months) | | | | | | | |
| b. <i>of which:</i> foreign currency assets | | | | | | | |
| c. Average original maturity of assets (months) | | | | | | | |
| d. <i>of which:</i> foreign currency assets | | | | | | | |
| 4.6 Average maturity of liabilities | | | | | | | |
| a. Average remaining maturity of liabilities (months) | | | | | | | |
| b. <i>of which:</i> foreign currency liabilities | | | | | | | |
| c. Average original maturity of liabilities (months) | | | | | | | |
| d. <i>of which:</i> foreign currency liabilities | | | | | | | |
| 4.7 Average daily turnover in the T-bill (or central bank bill) market | | | | | | | |
| 4.8 Average bid-ask spread in the T-bill (or central bank bill) market | | | | | | | |

MPI Survey -- Part II (a)
Compilation and Dissemination Questionnaire

| MPIs and COMPONENTS | COMPILATION | | DISSEMINATION | | DATA SOURCES | | |
|--|--|---|--|---|---|-------------|-----------------|
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| 4.9 Ratio of central bank credit to depository corporations to their total liabilities | | | | | | | |
| a. Total credit from the central bank to depository corporations | | | | | | | |
| b. Total liabilities | | | | | | | |
| 4.10 Ratio of total customer deposits to total (noninterbank) loans | | | | | | | |
| a. Customer (noninterbank) deposits | | | | | | | |
| b. Total (noninterbank) loans | | | | | | | |
| 4.11 Ratio of foreign currency customer deposits to total (noninterbank) foreign currency loans | | | | | | | |
| a. Customer (noninterbank) foreign currency deposits | | | | | | | |
| b. Customer (noninterbank) foreign currency loans | | | | | | | |
| 5. Sensitivity to Market Risk Indicators | | | | | | | |
| 5.1 Ratio of gross foreign currency assets to own funds | | | | | | | |
| a. Gross foreign currency assets | | | | | | | |
| 5.2 Ratio of net foreign currency position to own funds | | | | | | | |
| a. Gross foreign currency assets | | | | | | | |
| b. Gross foreign currency liabilities | | | | | | | |
| c. Net off-balance sheet foreign currency positions (nominal value), not included above | | | | | | | |
| 5.3 Average interest rate repricing period for assets | | | | | | | |
| 5.4 Average interest rate repricing period for liabilities | | | | | | | |
| 5.5 Duration of assets | | | | | | | |
| 5.6 Duration of liabilities | | | | | | | |
| 5.7 Ratio of gross positions in equities to own funds | | | | | | | |
| a. Gross holdings of equities | | | | | | | |
| 5.8 Ratio of net positions in equities to own funds | | | | | | | |
| a. Gross holdings of equities | | | | | | | |
| b. Net off-balance sheet nominal-value position in equities, not included above | | | | | | | |
| 5.9 Ratio of gross position in commodities to own funds | | | | | | | |
| a. Gross asset position in commodities | | | | | | | |
| 5.10 Ratio of net position in commodities to own funds | | | | | | | |
| a. Gross asset position in commodities | | | | | | | |
| b. Net off-balance sheet nominal-value position in commodities, not included above | | | | | | | |
| Additional Comments: This space is for any additional comments you may wish to provide, such as MPIs or topics you address that are not covered in the survey, MPIs defined differently than in the survey, or concerns over data quality or availability. We are also interested in views regarding MPIs or topics that are not relevant for your needs or that are seen as impractical. | | | | | | | |

MPI Survey -- Part II (b) - Supplementary Issues -

1. Institutional coverage

a. Supervisory responsibility over financial institutions

Please list the institutions that have supervisory responsibility for various segments of the financial system and financial activities.

b. Institutional coverage

Please specify the institutional coverage *for each data source* (e.g. supervisory, statistical, other). Coverage of branches and subsidiaries of foreign financial institutions operating in the country should be described. Also describe coverage of offshore banking operations.

2. Loan classification and provisioning rules

a. Classification rules

Please describe the system for grading substandard loans.

b. Income recognition/interest accrual rules

Please describe practices and standards for recognition of income, accrual of interest, or other changes in value.

c. Loan-loss provisioning rules

Please describe the rules governing the recognition and valuation of provisions.

d. Collateral

Please describe requirements and valuation rules for collateral (including real estate).

3. Capital classification rules

Please describe the components of Tier I, Tier II, and (if applicable) Tier III capital, and the deductions for each category.

4. Other issues

Please describe practices for recognition and instrument classification for repurchase agreements, securities lending, bankers' acceptances, and financial derivatives.

5. Real estate lending

Please describe the categories of lending that are recorded as real estate lending, such as loans for the purpose of real estate construction, loans to construction companies, loans collateralized by real estate, mortgage loans, etc. What real estate price information is available?

[Redacted area]

6. Data Dissemination

a. Restrictions on dissemination of aggregated data

Please describe legal and other restrictions on the dissemination of the MPIs and their components to the public.

[Redacted area]

b. Restrictions on dissemination of individual institutions' data

Please describe legal and other restrictions on the disclosure of information on individual financial institutions (including any restrictions on provision of information to the IMF).

[Redacted area]

MPI Survey -- Part II (c)
- Valuation Issues -

| | PRICE | | FOREIGN CURRENCY DENOMINATED INSTRUMENTS | |
|---|--|--|--|--|
| | Reference price | Frequency of revaluations | Conversion exchange rate | Frequency of revaluations |
| | H = historic cost M = market price/fair value L = lower of cost or market O = other (specify) | B = on balance sheet date O = other (specify) | E = market rate (end period) A = market rate (per. average) G = official rate O = other (specify) | B = on balance sheet date O = other (specify) |
| 1. Supervisory Data Sources | | | | |
| a. Deposits | | | | |
| b. Loans | | | | |
| c. Securities (other than shares) | | | | |
| d. Shares and other equity | | | | |
| e. Financial derivatives | | | | |
| f. Miscellaneous receivables/ payables | | | | |
| g. Nonfinancial assets (real estate; other assets) | | | | |
| 2. Statistical Data Sources | | | | |
| a. Deposits | | | | |
| b. Loans | | | | |
| c. Securities (other than shares) | | | | |
| d. Shares and other equity | | | | |
| e. Financial derivatives | | | | |
| f. Miscellaneous receivables/ payables | | | | |
| g. Nonfinancial assets (real estate; other assets) | | | | |
| 3. Other Data Sources | | | | |
| a. Deposits | | | | |
| b. Loans | | | | |
| c. Securities (other than shares) | | | | |
| d. Shares and other equity | | | | |
| e. Financial derivatives | | | | |
| f. Miscellaneous receivables/ payables | | | | |
| g. Nonfinancial assets (real estate; other assets) | | | | |