

**Data Template for Recommendation II.2. Financial Soundness Indicators (FSIs) of the G-20 Data Gaps Initiative (DGI)**

**Table 1: FSIs that are expected from SDDS Plus adherent economies<sup>1</sup>**

1. Regulatory tier 1 capital to risk-weighted assets (RWA)
2. Regulatory tier 1 capital to assets
3. Nonperforming loans (NPLs) net of provisions to capital
4. Nonperforming loans to total gross loans
5. Return on assets
6. Liquid assets to short-term liabilities
7. Residential real estate prices

**Frequency:** Quarterly

**Timeliness:** One quarter

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<sup>1</sup> Includes FSIs for Deposit Takers and Real Estate Markets.

**Table 2: FSIs for OFCs<sup>1</sup>****I30 OFC assets (percent of total financial system assets)\***

- MMF assets (percent of total financial system assets)
- IC assets (percent of total financial system assets)
- PF assets (percent of total financial system assets)
- Other OFC assets (percent of total financial system assets)

**I31 OFC assets (percent of GDP)\***

- MMF assets (percent of GDP)
- IC assets (percent of GDP)
- PF assets (percent of GDP)
- Other OFC assets (percent of GDP)

**FSIs for Money Market Funds (MMFs):**

**I32 (NEW) Sectoral distribution of investments (percent of total investments) [Assets quality]\*** (vis-à-vis Central bank, Deposit takers, Other financial corporations, General government, Nonfinancial corporations, Non residents)

**I33 (NEW) Maturity distribution of investments (percent of total investments) [Liquidity]\*** 1-30 days, 31-90 days, >90 days

**Frequency:** Quarterly

**Timeliness:** One quarter

\* indicates priority indicators

(1) The full set of core and encouraged FSIs are available at

<http://www.imf.org/external/np/pp/eng/2013/111313.pdf>