

**Comparison of Frequency and Time Lag of Production of RETA 5869 Macroeprudential Indicators (MPIs) of Participating DMCs**

Indicators	FIJI		INDONESIA		PHILIPPINES		TAIPEI, CHINA		THAILAND		VIETNAM	
	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG
<b>A. External Debt and Financial Flows</b>												
1. Total Debt (% of nominal GDP)	M	1/2 mo	A	2 mos.	Q	2 mos.	Q	1 1/2 mos	Q	3 mos	A	-
<i>a. ...of which public debt</i>	-	-	A	2 mos.	Q	2 mos.	Q	1 1/2 mos	Q	3 mos	-	-
<i>b. ...of which private debt</i>	-	-	A	2 mos.	Q	2 mos.	-	-	Q	3 mos	-	-
2. Long Term Debt (% of total debt)	M	1/2 mo	A	2 mos.	Q	-	Q	-	Q	3 mos	A	-
3. Short Term Debt (% of nominal GDP)	-	-	A	2 mos.	Q	2 mos.	n.a.	-	Q	3 mos	A	-
4. Short Term Debt (% of total debt)	-	-	A	2 mos.	Q	-	n.a.	-	Q	3 mos	A	-
5. Foreign Direct Investment (% of nominal GDP)	Q	12 mos.	Q	2 mos.	Q	2 mos.	Q	1 1/2 mos	Q	3 mos	A	-
6. Portfolio Investment (% of nominal GDP)	-	-	Q	2 mos.	Q	2 mos.	Q	1 1/2 mos	Q	3 mos	-	-
7. Short Term Debt (% of foreign reserves)*	-	-	-	-	-	-	n.a.	-	Q	-	-	-
8. Use of IMF credit (% of nominal GDP)*	-	-	A	2 mos.	-	-	n.a.	-	Q	-	A	-
<b>B. Money and Credit</b>												
9. M1 Growth(%)	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	M	1/2 mo.	M	1 mo	M	-
10. M2 Growth (%)	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	M	1/2 mo.	M	1 mo	M	-
11. Money Multiplier Ratio - ratio of M2 to money base	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	M	1/2 mo.	M	1 mo	M	-
12. M2 (% of International Reserves)	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	M	1 mo.	M	1 mo	M	-
13. M2 (% of nominal of GDP)	M	3/4 mo	M	1 mo.	Q	-	Q	1 1/2 mos	Q	3 mos	A	-
14. M2 to international reserves growth	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	M	1 mo.	M	1 mo	M	-
15. Quasi money (% of nominal GDP)	M	3/4 mo	M	1 mo.	Q	-	Q	1 1/2 mos	Q	3 mos	A	-
16. Money Base Growth (%) -	M	3/4 mo	M	-	M	1-1/2 mos.	M	1/2 mo.	M	1 mo	M	-
17. Central Bank Credit to the Banking System	M	3/4 mo	M	-	M	1-1/2 mos.	-	-	M	2 mos.	M	-
18. Growth of Currency in circulation (%)*	-	-	M	1 mo.	M	1-1/2 mos.	M	1/2 mo.	M	1 mo	M	-
19. M3 Growth (%)*	-	-	-	-	M	1-1/2 mos.	-	-	M	2 mos.	-	-
20. Growth of Domestic Credit (%)	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	M	1/2 mo.	M	1 mo	M	-
21. Domestic Credit (% of nominal GDP)	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	Q	1 1/2 mos	Q	3 mos.	A	-
22. Credit to Public Sector (% of nominal GDP)	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	Q	1 1/2 mos	Q	3 mos.	A	-
23. Credit to Private Sector (% of nominal GDP)	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	Q	1 1/2 mos	Q	3 mos.	A	-
24. Capital Adequacy Ratio (%)	M	3/4 mo	M	-	A	1-1/2 mos.	Q	-	M	-	n.a.	-
25. Liquidity Ratio (% of total assets)	M	3/4 mo	M	1 mo.	Q	1-1/2 mos.	M	1/2 mo.	M	1 mo	M	-

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	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG
<b>C. Banking</b>	1-6mos.											
26. Bank Capital (% of total asset)	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	Q		M	1 mo	M	
27. Total Asset (% of nominal GDP)	A	3/4 mo	M	1 mo.	Q	1-1/2 mos.	Q		M	3 mos	A	
28. Growth of Total Asset (%) -	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	Q		M	1 mo	M	
29. Share of 3 largest Banks (%) -	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	Q		M	1 mo	M	
30. Net Profits (as % of average assets)	M	1-1/2 mos.	M	1 mo.	M	1-1/2 mos.	Q		Q		M	
31. Loan-Loss Provision (% of Non-Performing Loan)	Q	1-1/2 mos.	M	1 mo.	M	1-1/2 mos.	Q		M	2 mos.	Q	
32. Non-Performing Loans (% of total loan)	Q	1-1/2 mos.	M	1 mo.	M	1-1/2 mos.	Q		M	2 mos.	Q	
33. Loans classify by Sector (% of total loans)	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	-	-	M	2 mos.	M	-
a. Important economic sector	-	3/4 mo	-	-	-	1-1/2 mos.	-	-	M	-	-	-
b. Less- important economic sector	-	3/4 mo	-	-	-	1-1/2 mos.	-	-	M	-	-	-
c. Other Business sector	-	3/4 mo	-	-	-	1-1/2 mos.	-	-	M	-	-	-
34. Total Loans (% of total deposits)	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	-	-	M	2 mos.	M	-
35. International liability from Banks, Total (Mn US\$)	-	-	-	-	A	-	-	-	M	2 mos.	-	-
a. short term borrowing	-	-	-	-	-	-	-	-	M	2 mos.	-	-
b. long term borrowing -more than one year	-	-	-	-	-	-	-	-	M	2 mos.	-	-
36. International borrowings with Maturities, one year and less (Mn US\$)	-	-	-	-	A	-	-	-	M	2 mos.	-	-
37. Real Estate Loans (% of total loans)	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	M	1 1/2 mos	Q	-	M	-
38. Loans to Commercial Real Estate Sector (% of total loans)*	-	-	-	-	Q	-	-	-	Q	-	-	-
39. Loans to Residential Real Estate (% of total loans)*	-	-	-	-	Q	-	-	-	Q	-	-	-
<b>D. Interest Rates</b>												
40. Central Bank Lending Rate - end of period	M	0	-	-	M	0	M	1 1/2 mos	M	1 mo	M	-
41. Commercial Bank Lending Rate/ Prime Rate - end of period	M	3/4 mo	M	1 mo.	M	0	M	1 1/2 mos	M	1 mo	M	-
42. Money Market Rate/ Inter-Bank Rate (a.o.p.)	M	3/4 mo	M	-	M	0	M	1 1/2 mos	M	1 mo	M	-
43. Short-term (3 mos.) Time Deposit Rates	M	3/4 mo	M	-	M	0	M	1 1/2 mos	M	1 mo	M	-
44. Long-term (12 mos.) Time Deposit Rates	M	3/4 mo	M	-	M	0	M	1 1/2 mos	M	1 mo	A	-
45. US\$ (international market) / Domestic Real Deposit Interest Rate	-	-	-	-	-	-	M	1 1/2 mos	M	1 mo	-	-
46. Bond/Treasury Bill Yield (short term)	M	1 day	-	-	M	0	M	1 1/2 mos	M	1 mo	M	-
47. Bond/ Treasury Bill Yield (long term)	M	10 days	-	-	M	0	M	1 1/2 mos	M	1 mo	M	-
48. Real Deposit Rate (3 mos.) - average of period*	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	M	1 1/2 mos	M	1 mo	M	-

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49. Real Lending Rate (3 mos.) - average of period*	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	M	1 1/2 mos	M	1 mo	M	-
50. Real Lending Rate - Real Deposit Rate (each 3 mos)*	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	M	1 1/2 mos	M	1 mo	M	-
51. Real Lending Rate/Real Deposit Rate (each 3 mos)*	M	3/4 mo	M	1 mo.	M	1-1/2 mos.	M	1 1/2 mos	M	1 mo	M	-
<b>E. Stock Markets and Bonds</b>												
52. Foreign Share in Trading (% of total volume of trading)	Q	2 days	M	-	Q	-	M	1 1/2 mos	M	-	-	-
53. Share of 10 Top Stocks in Trading (% of total volume of trading)	Q	2 days	M	-	Q	-	M	1 1/2 mos	-	-	-	-
54. Composite Stock Price Index (Capital City; in national currency unit)	Q	2 days	M	-	M	0	M	1 1/2 mos	M	0	-	-
55. Composite Stock Price Index Growth (Capital City) - % end of period	Q	2 days	M	-	M	0	M	1 1/2 mos	M	0	-	-
56. Composite Stock Price Index (Capital City; in US\$)	Q	2 days	-	-	-	-	-	-	-	-	-	-
57. Market Capitalization (% of nominal GDP)	Q	2 days	M	-	Q	-	Q	1 1/2 mos	Q	3 mos	-	-
58. Stock Price Earning Ratio	Q	2 days	M	-	-	-	M	1 1/2 mos	M	-	-	-
59. Turnover in stocks (as % of Market Capitalization)*	-	-	-	-	-	-	M	1 1/2 mos	M	-	-	-
60. Turnover in Bonds (as % of market Capitalization)*	-	-	-	-	-	-	-	-	-	-	-	-
a. Volume of Government Bonds Traded (Mn NCU)	-	-	-	-	-	-	-	-	-	-	-	-
b. Volume of Corporate Bonds Traded (Mn NCU)	-	-	-	-	-	-	-	-	-	-	-	-
<b>F. Trade Exchange and International Reserves</b>												
61. Export (fob) Growth (%)	Q	12 mos.	Q	3 mos.	M	3 mos.	M	1 mo.	M	2 mos.	A	-
62. Import (cif) Growth (%)	Q	12 mos.	Q	3 mos.	M	3 mos.	M	1 mo.	M	2 mos.	A	-
63. Trade Balance (Mn US\$)	Q	12 mos.	Q	3 mos.	M	3 mos.	M	1 mo.	M	2 mos.	A	-
64. Current account deficit/surplus (Mn US\$)	Q	12 mos.	Q	3 mos.	M	3 mos.	M	1 mo.	M	2 mos.	A	-
65. Exchange Rate (average of period) NCU:US\$	M	0	M	0	M	0	M	1 mo.	M	0	M	-
66. Exchange Rate (end of period) NCU:US\$	M	0	M	0	M	0	M	1 mo.	M	0	M	-
67. Real Effective Exchange Rate	M	10 days	M	-	M	1 mo	-	-	M	-	M	-
68. International Reserves(Mn US\$) , minus gold	M	1 day	Q	1 mo.	M	1-1/2 mos.	M	1 mo.	M	1 mo	M	-
69. Growth of International Reserves (%) - per cent	M	1 day	Q	1 mo.	M	1-1/2 mos.	M	1 mo.	M	1 mo	M	-
70. International Reserves (% of imports)	M	1 day	Q	3 mos.	M	1-1/2 mos.	M	1 mo.	M	2 mos	M	-

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	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG	FREQ	T LAG
<b>G. Business Survey Data (Manufacturing, Construction, Trade, Services)</b>												
71. Assessment of Current Business Situation	SA	5 days	Q	-	-	-	M	-	M	-	SA	-
72. Expectations on Business Situation in Next Months	SA	5 days	Q	-	-	-	M	-	M	-	SA	-
73. Stocks of Finished Products (Present Situation)	-	-	-	-	-	-	M	-	M	-	-	-
74. Employment (Future Tendency)	SA	5 days	Q	-	-	-	-	-	M	-	-	-
75. Financial Situation (Present Situation)	SA	5 days	-	-	-	-	-	-	-	-	-	-
76. Production/Turnover (Present tendency)	SA	5 days	-	-	-	-	-	-	-	-	-	-
77. Limits to Business (Present Situation)	-	-	-	-	-	-	-	-	-	-	-	-
78. Assessment of Order Books	-	-	-	-	-	-	M	-	-	-	-	-
79. Selling Prices (Future Tendency)	SA	5 days	Q	-	-	-	M	-	-	-	-	-
80. Availability of Credit (All Sectors)	-	-	-	-	-	-	-	-	-	-	-	-

\* Additional Indicators

**NOTES:**

- 1) Metadata were compiled based on what they have stated in the country report. Discrepancies exist between what was stated as available and data that was actually submitted for the compendium.
- 2) M stands for monthly, Q for quarterly, SA for semi-annual and A for annual.
- 3) Sources for the metadata are as follows: a) Concluding Workshop Country Report; b) IMF SDDS; c) CB website;
  - d) Actual data submitted- compendium; e) TA 5869 OIC report during Inception Workshop.