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Strengthening and Collection of Financial and Monetary Statistics in Thailand

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May 2001



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- Recent Status of Financial Statistics
- ADB Macroprudential Indicators
- New Dimension of BOT 's Supervision of FIs.
- Data Dissemination
- Demand for New Statistics
- Conclusion



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Present Status of Financial Statistics

- BOT 's Financial Data Collection and Compilation
- Recent Development to improve Financial Market Data
- Use of Financial Data



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1. BOT 's Financial Data Collection

Type of Data	Method of collection	
★ Financial Institution Data	Hard copy	58 %
	Diskette	28 %
	ERS	14 %
★ Fx Transaction Data	Hard copy	73 %
	Diskette	2 %
	ERS	25 %



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1. BOT 's Financial Data Collection (Cont.)

Type of Data	Method of collection
☆ Survey data	Questionnaire
- Private nonbank	Quarterly survey
External debt	
- Business sentiment survey	Monthly survey
- International investment position	Semi annually survey
- Industrial output	Monthly survey



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★ Financial Institution Database

Monetary
data

-Banking statistics
-Nonbanking
financial statistics

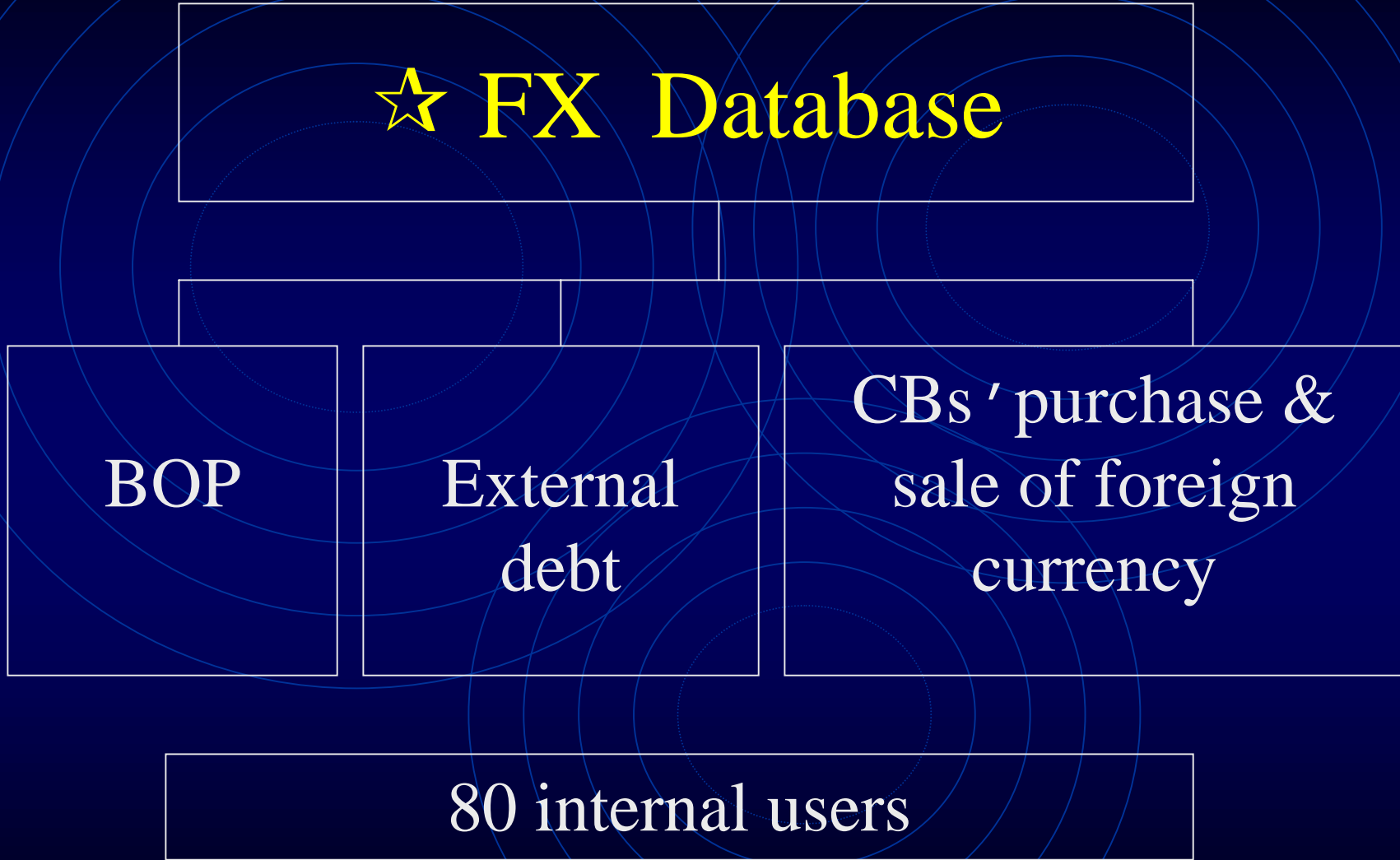
-Interest rate
-Exchange
rate

680 internal users



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★ FX Database





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★ Economic Database

- BOT 's own survey data
- Stock market
- Bond market
- Data provided by Government Agencies
- Data provided by International Organization

460 users



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2. Recent development to improve financial market data

- M2a fortnight basis
- Releasing new statistics : REER, NPL, LEI, BSI, IIP
- Summary statement of liability and assets of each FIs



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3. Use of Financial Data

- Analyzing and evaluating economic situation
 - Court of directors
 - Monetary policy board
 - Money market committee
- Macroeconomic model
- Analyzing and evaluating FIs
 - Financial institution policy committee
 - Financial institution development committee



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ADB Macropprudential Indicators

- Compilation
- Analysis and interpretation
- Workplan



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1. MPI Compilation

	Commonly agreed indicators		Additional indicator	
	Proposed	Achieved	Proposed	Achieved
A. External debt&financial flows	6	6	2	2
B. Money and credit	15	15	2	2
C. Banking	12	12	6	2
D. Interest rate	8	7	4	4
E. Stock markets and bonds	7	6	5	2
F. Trade exchange and international reserves	10	10	-	-
G. Business survey data	9	5	4	2
H. Others	-	-	19	-
Total	67	61	42	14



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2. Analysis and interpretation

2.1 Current Economic Situation

Business Sentiment Index

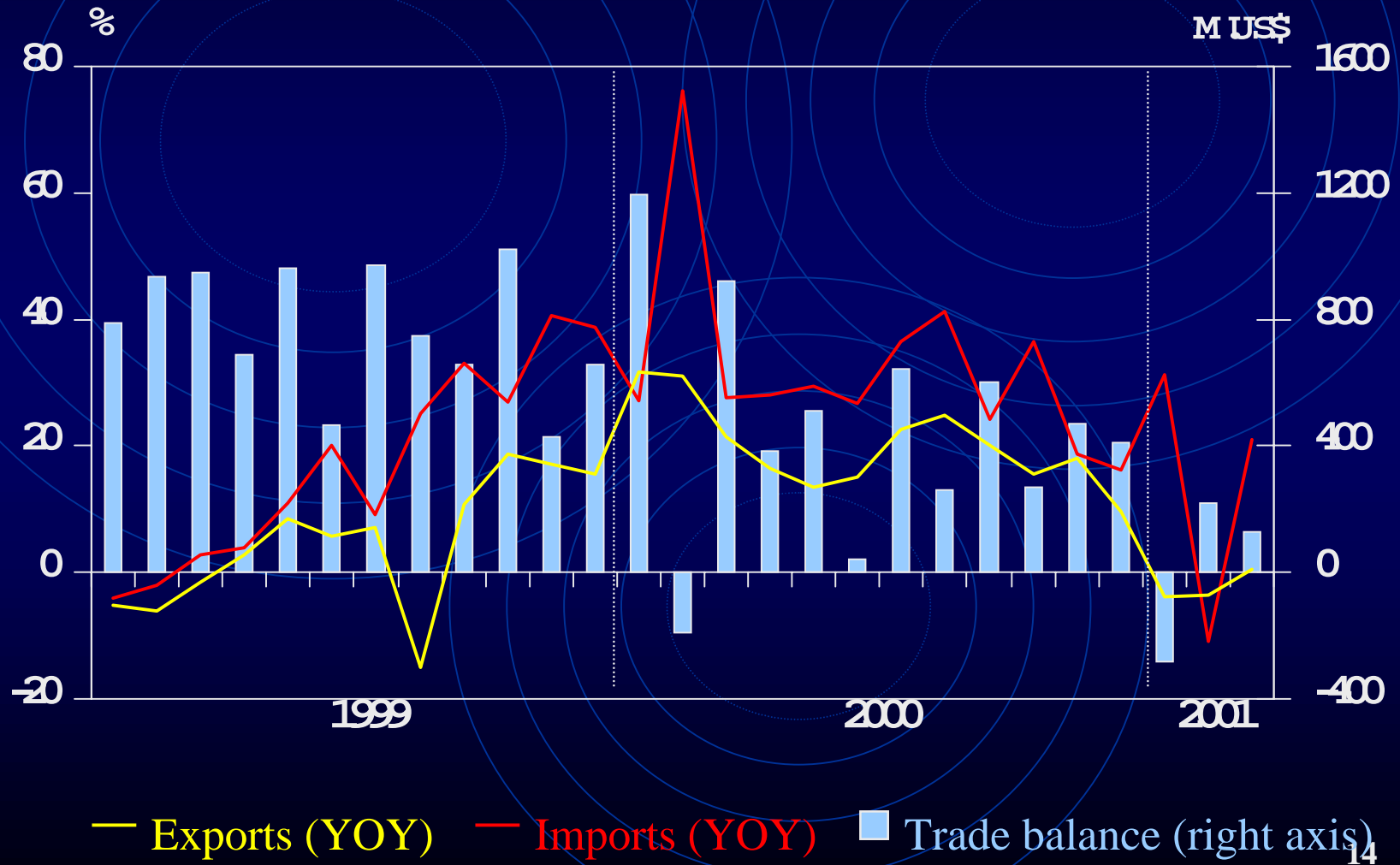


BSI < 50 means business sentiment is unsatisfactory
= 50 means business sentiment is on average level
> 50 means business sentiment is satisfactory



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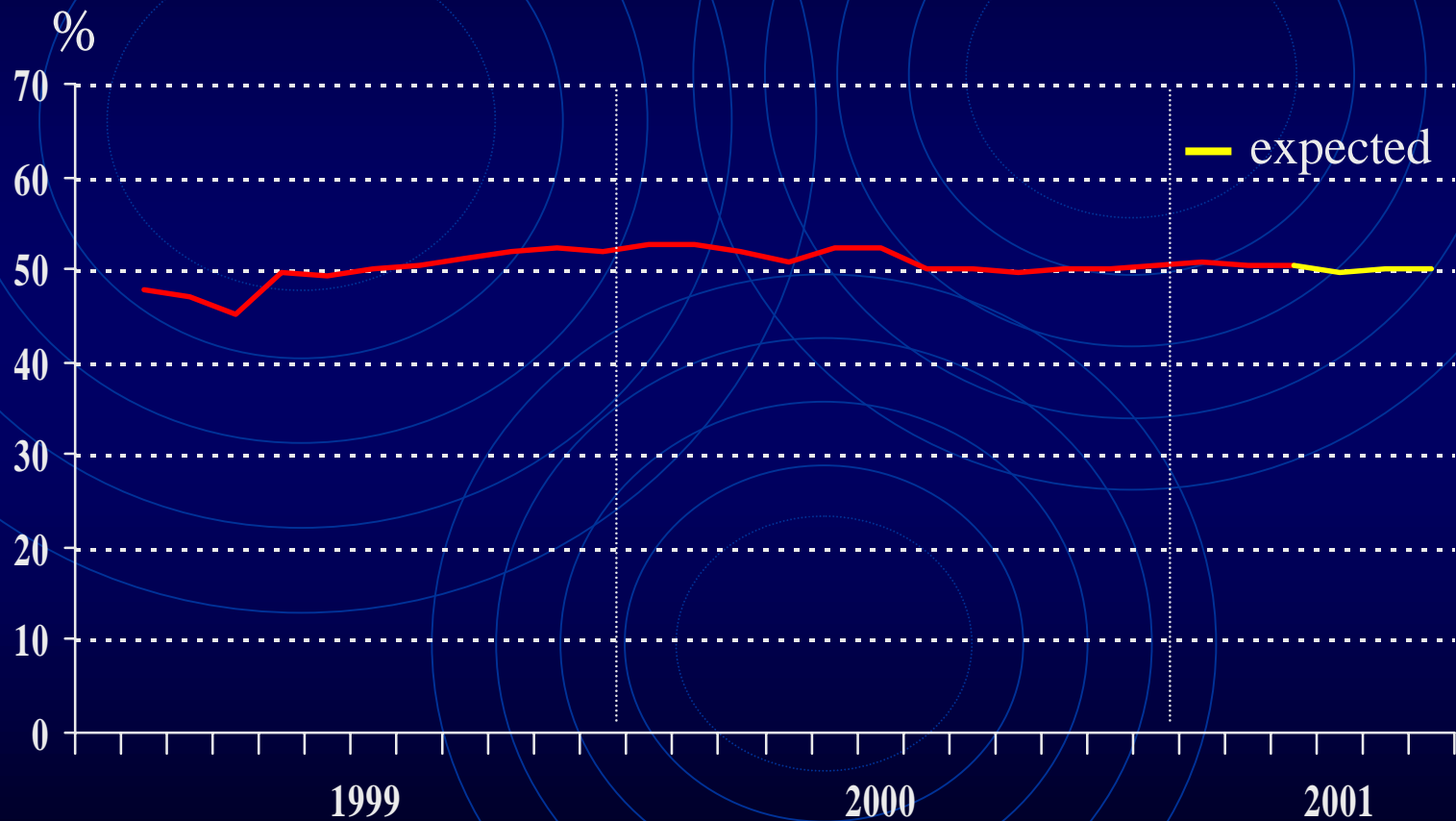
Exports & Imports and Trade balance





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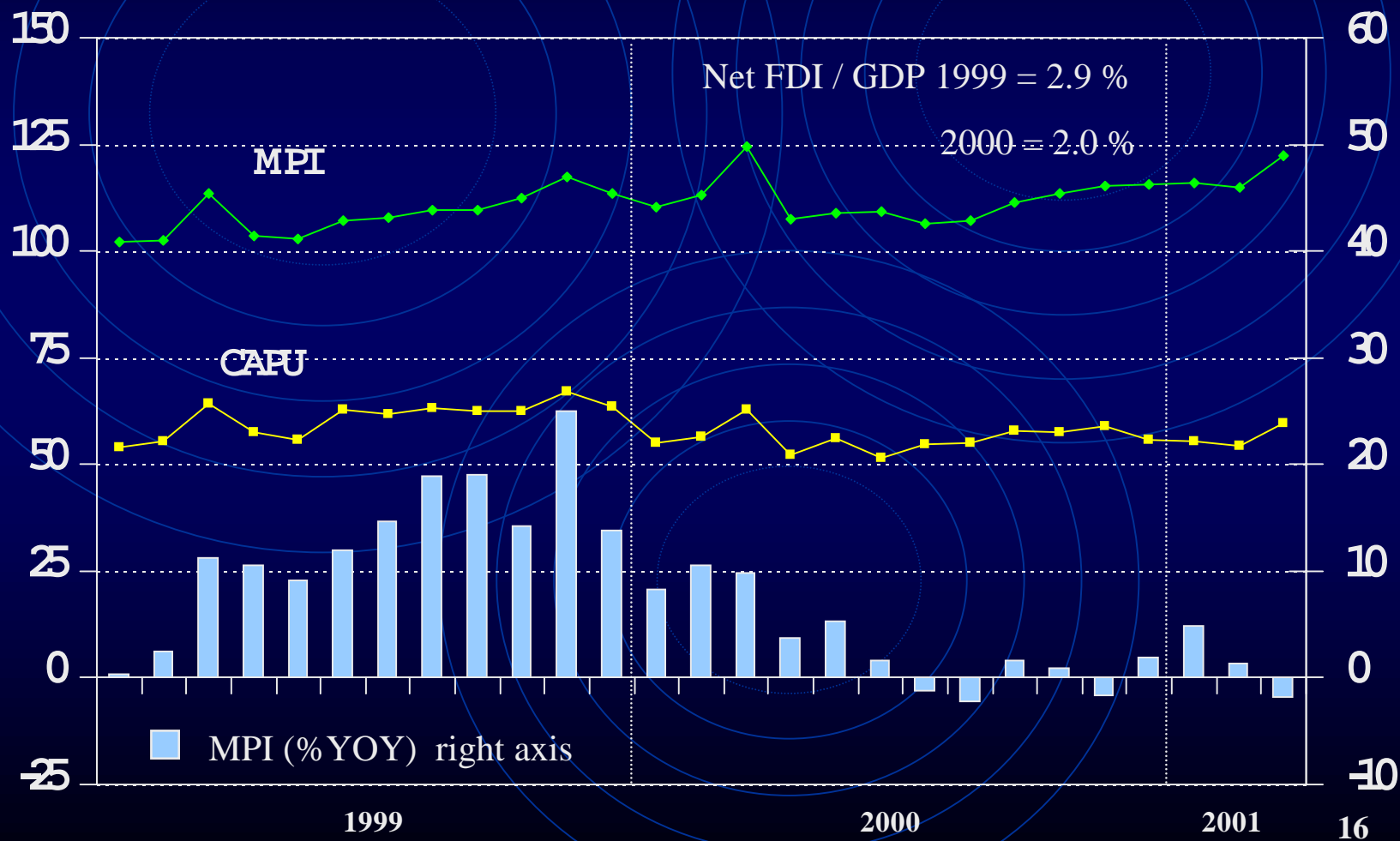
Employment





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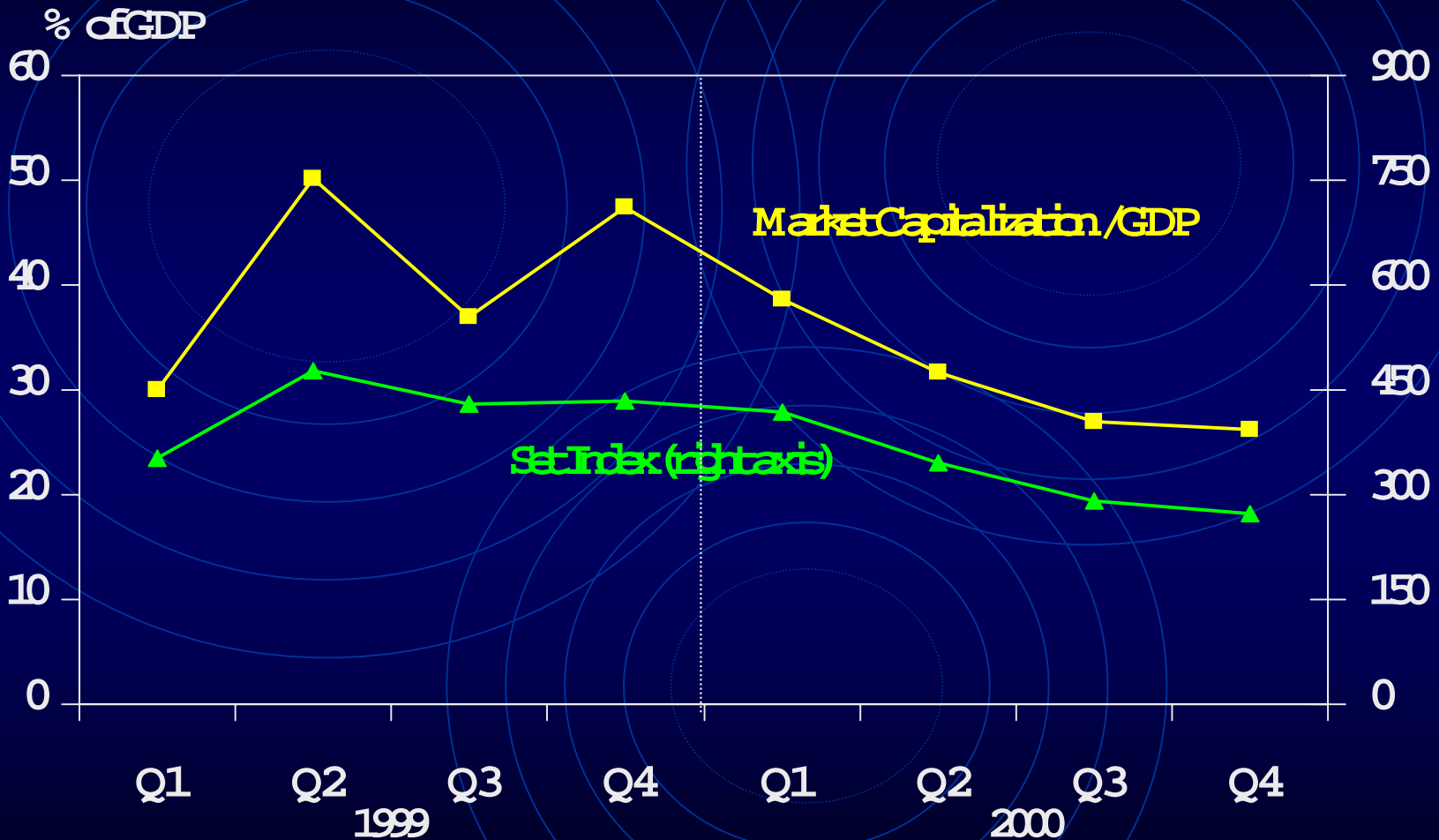
MPI and CAPU





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Market Capitalization and SET Index

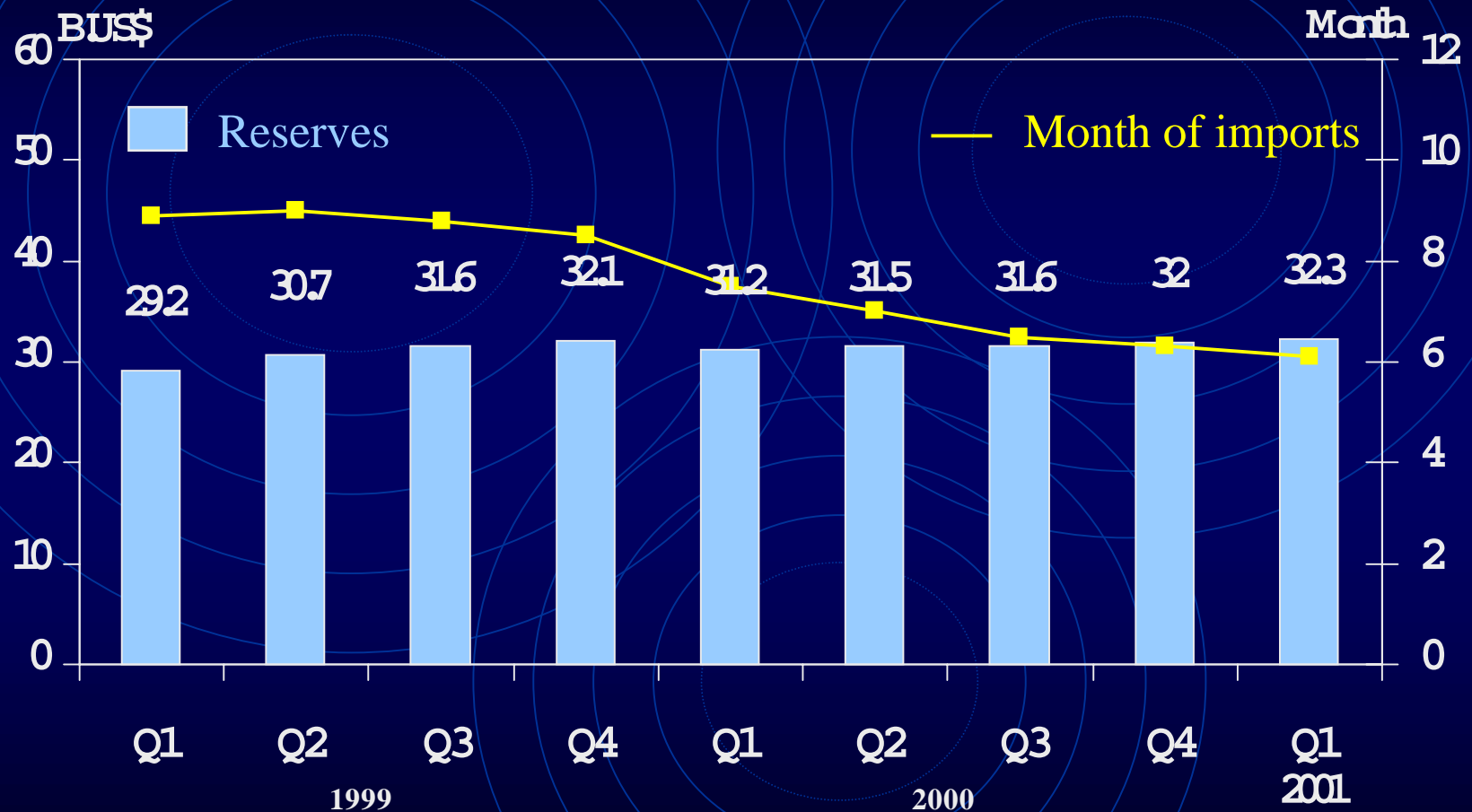


Portfolio/GDP -0.2 0.5 0.5 0.5 0.9 0.8 -1.3 0.6



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International Reserves



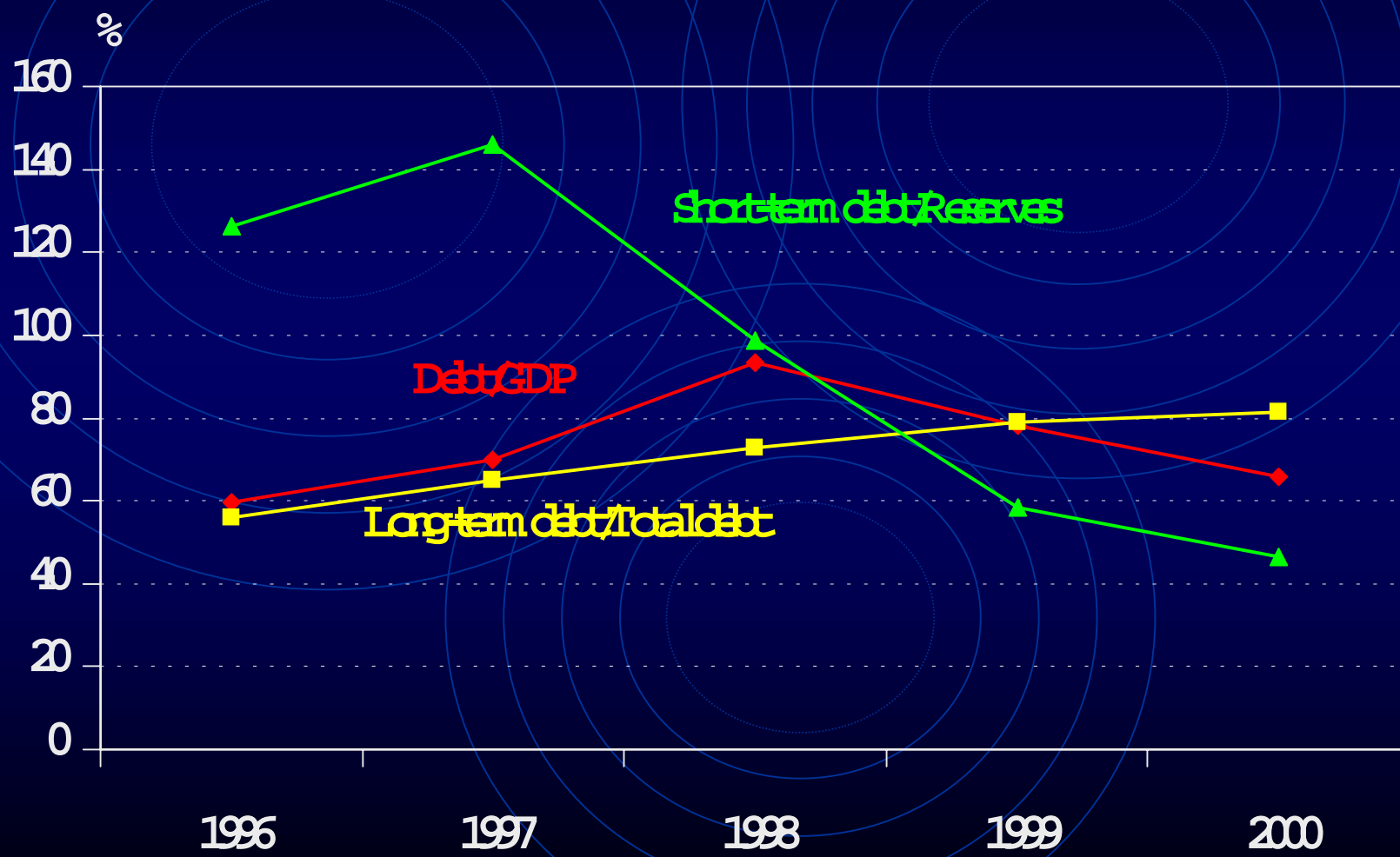
Exchange rate

Baht/US\$ 37.1 37.2 38.3 38.5 37.7 38.7 41.0 43.3 43.2



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External Debt





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2.2 Current Financial Institution Situation

	1996	1997	1998	1999	2000	2001 (Mar)
Loans / deposits (%)	131.8	140.6	115.0	110.8	93.7	92.2
NPL / total loans (%)	-	-	43.4	39.9	18.2	17.9
Foreign borrowing from bank (M.US\$)	14,397	11,530	5,817	1,152	425	612
ROA (%)	0.4	-2.1	-3.4	-1.8	-0.1	n.a.
Capital adequacy ratio (%)	8.9	9.3	10.8	12.3	11.8	12.1*
Liquidity ratio (%)	5.3	6.3	10.9	10.9	17.8	17.1

* Feb.



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3. Workplan

- Add more business survey data
- Time frame of submitting template
- Expected questions arising after disseminating

ADB template

- Interpretation
- Benchmark or norm
- Type of indicators leading or lagging



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New Dimension of BOT 's Supervision of FIs

Risk focus

- Type of risks (strategic risk, credit risk, market risk, liquidity risk, operational risk)
- Risk assessment
 - Quantity of risk
 - Quality of risk management
 - Direction of risk



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Channels of Data Dissemination

- ❖ Weekly and monthly press release
- ❖ BOT 's Website
- ❖ Interactive voice response system
- ❖ Monthly economics and financial statistics bulletin



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Demand for new Statistics :

Monthly Survey on Commercial Bank Lending



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Conclusion

- ❖ Improving data dissemination
- ❖ Increasing transparency of data
- ❖ Developing new indicators
- ❖ Improving supervision procedures
- ❖ Timetable for disseminating ADB template



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