FINANCIAL SOUNDNESS INDICATORS

Statistics on the Financial Soundness Indicators are a new body of economic statistics that takes into consideration the aggregate impact of different factors and overlaps a gap between macroeconomic statistics and microprudential data.

Financial soundness indicators are indicators of the current financial health and soundness of the financial institutions of the country from the sector of deposit-taking corporations, insurance corporations, pension funds and other financial corporations as a whole. Indicators of financial stability provide insight into the markets in which financial institutions operate.

The information is distributed in the "Financial Soundness Indicators" data set on the IMF's page on access to macroeconomic and financial data on the Internet at the link https://data.imf.org/?sk=51B096FA-2CD2-40C2-8D09-0699CC1764DA. The Ukraine dataset with information on financial soundness indicators includes data and metadata tables. The data tables contain information: (1) about the core financial soundness indicators of deposit-taking corporations (banks) regarding capital adequacy, asset quality, profit and profitability, liquidity, sensitivity to market risk and additional financial soundness indicators of deposit-taking corporations, as well as reports with indicators for their compilation; (2) on additional financial soundness indicators of other financial corporations (non-bank financial services market participants), as well as reports with indicators for their compilation. Metadata tables contain a description of the methodological aspects of compiling of financial soundness indicators, information on the structure of the sector of deposit-taking corporations and the sector of other financial corporations.

Financial soundness indicators are calculated and disseminated to be used in macroprudential surveillance – the assessment and surveillance of the strengths and vulnerabilities of financial systems – with the ultimate objective of enhancing financial stability and, in particular, limiting the likelihood of a failure of the financial system.

Financial soundness indicators are compiled on the basis of balance sheet data of banks, banking supervision data and reporting of non-bank financial services market participants, as well as data on real estate market prices in accordance with the methodology outlined in the Financial Soundness Indicators: compilation guide (IMF, 2019). The data is distributed by 18 main indicators of the deposit-taking corporations sector and 31 additional IFS, of which 12 are the deposit-taking corporations sector, 6 are the other financial corporations sector, 8 are insurance companies, 2 are pension funds and 3 are the real estate market.