

METADATA

Financial Markets

Description:

The "Financial markets" webpage contains data on the discount rate of the National Bank of Ukraine, daily and monthly interest rates of deposit-taking corporations (banks), securities markets data, yields on government securities in the primary and secondary markets, securities issuance volumes and transactions in securities in the secondary market, and the PFTS Stock Exchange Index (the PFTS index).

Interest rates of deposit-taking corporations shown for outstanding amounts and new business by sector, broken down by currency, maturity and purpose.

Statistics on debt securities issues (securities other than shares) cover data on outstanding amounts at the end of the period and net issues of securities other than shares issued by residents in the period under review, broken down by sector of the issuer, type of security and currency.

The stock market index (PFTS index) is an official indicator of the PFTS Stock Exchange (First Stock Trading System), based on the results of trades on the PFTS Stock Exchange and is calculated in real time during the trading session. PFTS index is an issue volume weighted index (free float), which is available to a wide range of investors.

Source:

Data sources for compilation of statistics:

Interest rates - statistical reporting of the National Bank of Ukraine and banks;

securities - statistical reporting of the National Bank of Ukraine and banks, data provided by the National Commission on Securities and Stock Market of Ukraine, the Ministry of Finance of Ukraine, the State Statistics Service of Ukraine, calculations and estimates made by the National Bank of Ukraine;

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Definitions and terms:

Discount rate of the National Bank of Ukraine, interest rates of other deposit-taking corporations on new business and outstanding amounts, stock market, securities, and PFTS index.

Legal basis:

Law of Ukraine "On the National Bank of Ukraine", the IMF's Articles of Agreement, protocols on the accession to the IMF's Special Data Dissemination Standard, articles of the Association Agreement between the European Union and Ukraine, NBU regulations.

Methodology:

Data on interest rates compiled in line with methodological recommendations given in the [Manual on MFI interest rate statistics \(ECB, 2017\)](#).

Data on securities compiled in line with methodological recommendations given in the [Handbook on Securities Statistics \(BIS, ECB, IMF, 2015\)](#).

The PFTS index is calculated by the principle of market weighing. When calculating the PFTS Index, all transactions registered with the PFTS Stock Exchange during the trading session that meet certain conditions are taken into account.

Reporting institutions:

National Bank of Ukraine, PFTS Stock Exchange.

Standards and codes:

System of National Accounts (SNA), Classification of Institutional Sectors of the Economy of Ukraine (CISE) Classification of Types of Economic Activity (CTEA), international standards, and national regulations on accounting.