

# Data requirements

title-page

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Workshop repository:

<https://github.com/gimm-institute/july-2023-rwanda-workshop.git>

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# Macro data

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## Core data set

Indicator	Comment
Nominal GDP	Level, local currency units
Real GDP	Level, index number
CPI	Level, index number
Short-term money rate (policy rate)	Percent
Nominal exchange rate	Level, LCY units per one FCY unit
Foreign real GDP	Level, index number
Foreign CPI	Level, index number
FCY short-term money rate	Percent

## Encouraged data set

Indicator	Comment
Real potential GDP	Level, index number
Real GDP gap	Percent
Foreign real GDP gap	Percent
Residential property price index	Level, index number
Commercial property price index	Level, index number

# Bank balance sheet data

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## Core data set

Indicator	Measurement
Total net assets	Level, local currency units
Net loans <i>by segment</i>	Level, local currency units
+ Gross loans <i>by segment</i>	Level, local currency units
– Allowances for credit loss <i>by segment</i>	Level, local currency units
Other net assets	Level, local currency units
Balance sheet capital	Level, local currency units
FCY denominated assets (total)	Level, local currency units
FCY denominated liabilities (total)	Level, local currency units

## Encouraged data set

Indicator	Comment
New loans <i>by segment</i>	Level, local currency units

# Bank profitability data

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## Core data set

Indicator	Comment
Interest income	Level, local currency units
Interest expense	Level, local currency units
Total before-tax income	Level, local currency units

## Encouraged data set

Indicator	Comment
Interest income from loans	Level, local currency units
Cost of new provisioning	Level, local currency units
Valuation effects	Level, local currency units
Return on assets	Percent
Return on equity	Percent

# Lending and funding rates

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## Encouraged data set

Indicator	Comment
Average lending rates on outstanding loans <i>by segment</i>	Percent
Average funding rates on non-equity liabilities <i>by currency</i>	Percent
New lending rates <i>by segment</i>	Percent

# Asset performance data

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## Core data set

Indicator	Comment
Nonperforming loans <i>by segment</i>	Level, local currency units

## Encouraged data set

Indicator	Comment
Newly nonperforming loans <i>by segment</i>	Level, local currency units
Write-offs	Level, local currency units

# Regulatory and macroprudential policy data

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## Core data set

Indicator	Comment
Risk weighted assets	Level, local currency units
Regulatory capital (Tier 1+2)	Level, local currency units
Minimum CAR requirements (including buffers)	Percent

## Encouraged data set

Indicator	Comment
Loan to value caps (if applicable)	Ratio
Debt service to income caps (if applicable)	Ratio