

U N	Goal	10. Reduce inequality within and among countries
	Target	10.5 Improve the regulation and monitoring of global financial markets and institutions and strengthen the implementation of such regulations
	Indicator	10.5.1 Financial Soundness Indicators

I. Global indicator

<Type 2>

Indicator	Financial Soundness Indicators
Definition	Seven financial soundness indicators (FSIs): Regulatory Tier 1 capital to assets; Regulatory Tier 1 capital to risk-weighted assets; Nonperforming loans net of provisions to capital; Nonperforming loans to total gross loans; Return on assets; Liquid assets to short-term liabilities; and Net open position in foreign exchange to capital.

II. Data description

[Data ①] Regulatory Tier 1 capital to assets

Calculation method	Regulatory Tier 1 capital to assets(%)= $\frac{\text{The core capital(Tier)}}{\text{Total (balance sheet) assets}} \times 100$
Unit	Percent (%)
Data sources	The common source data are data reported by banks for supervisory purposes. They include balance sheet, income statement, and supervisory series (such as Tier 1 capital, Type 2 capital, risk-weighted assets).
Calendar	■ Time series: 2000-2019(Data for Korea included in 2008-2017) ■ Data release: Annually
Organizations	IMF(International Monetary Fund)

[Data ②] Regulatory Tier 1 capital to risk-weighted assets

Calculation method	Regulatory Tier 1 capital to risk-weighted assets(%) = $\frac{\text{The core capital(Tier)}}{\text{risk-weighted assets}} \times 100$
Unit	Percent (%)
Data sources	The common source data are data reported by banks for supervisory purposes. They include balance sheet, income statement, and supervisory series (such as Tier 1 capital, Type 2 capital, risk-weighted assets).
Calendar	■ Time series: 2000-2019(Data for Korea included in 2008-2017) ■ Data release: Annually
Organizations	IMF(International Monetary Fund)

[Data ③] Nonperforming loans net of provisions to capital

Calculation method	Non-performing loans net of provisions to capital (%) = $\frac{\text{Non-performing loans net of provisions}}{\text{Total capital}} \times 100$
Unit	Percent (%)
Data sources	The common source data are data reported by banks for supervisory purposes. They include balance sheet, income statement, and supervisory series (such as Tier 1 capital, Type 2 capital, risk-weighted assets).
Calendar	■ Time series: 2000-2019(Data for Korea included in 2008-2017) ■ Data release: Annually
Organizations	IMF(International Monetary Fund)

[Data ④] Nonperforming loans to total gross loans

Calculation method	Non-performing loans to total gross loans(%) = $\frac{\text{Non-performing loans}}{\text{Total gross loans}} \times 100$
Unit	Percent (%)
Data sources	The common source data are data reported by banks for supervisory purposes. They include balance sheet, income statement, and supervisory series (such as Tier 1 capital, Type 2 capital, risk-weighted assets).
Calendar	■ Time series: 2000-2019(Data for Korea included in 2008-2017) ■ Data release: Annually
Organizations	IMF(International Monetary Fund)

[Data ⑤] Return on assets

Calculation method	Return on assets (%)= $\frac{\text{Net income before extraordinary items and taxes}}{\text{Total assets (financial and nonfinancial)}} \times 100$
Unit	Percent (%)
Data sources	The common source data are data reported by banks for supervisory purposes. They include balance sheet, income statement, and supervisory series (such as Tier 1 capital, Type 2 capital, risk-weighted assets).
Calendar	■ Time series: 2000-2019(Data for Korea included in 2008-2017) ■ Data release: Annually
Organizations	IMF(International Monetary Fund)

[Data ⑥] Liquid assets to short-term liabilities

Calculation method	Liquid assets to short-term liabilities (%)= $\frac{\text{Liquid assets}}{\text{Short-term liabilities}} \times 100$
Unit	Percent (%)
Data sources	The common source data are data reported by banks for supervisory purposes. They include balance sheet, income statement, and supervisory series (such as Tier 1 capital, Type 2 capital, risk-weighted assets).
Calendar	■ Time series: 2000-2019(Data for Korea included in 2008-2017) ■ Data release: Annually
Organizations	IMF(International Monetary Fund)

[Data ⑦] Net open position in foreign exchange to capital

Calculation method	Net open position in foreign exchange to capital(%)= $\frac{\text{Net open position in foreign exchange}}{\text{Total regulatory capital}} \times 100$
Unit	Percent (%)
Data sources	The common source data are data reported by banks for supervisory purposes. They include balance sheet, income statement, and supervisory series (such as Tier 1 capital, Type 2 capital, risk-weighted assets).
Calendar	■ Time series: 2000-2019(Data for Korea included in 2008-2017) ■ Data release: Annually
Organizations	IMF(International Monetary Fund)

Global indicator link	■ Metadata: https://unstats.un.org/sdgs/metadata/files/Metadata-10-05-01.pdf ■ Data: https://unstats.un.org/sdgs/indicators/database/
------------------------------	--