

SDG Goal 10 Reduced inequality

SDG Target 10.5 Improve the regulation and monitoring of global financial markets and institutions and strengthen the implementation of such regulations

SDG Indicator 10.5.1 Financial Soundness Indicators

1. Name of data series	
Capital to assets ratio	
Compliant with SDG metadata: no	SDG Metadata
2. Definition of indicator	
This indicator provides information on the extent to which the institutions' assets are covered by capital. Deviations from the IMF methodology arise owing to national accounting rules and the basis of consolidation, as the business conducted by German institutions' foreign branches and subsidiaries is excluded whereas the business conducted by foreign institutions' branches in Germany is included.	
3. Comparison with SDG metadata (as of 24/04/2019)	
Additional indicator	
4. Data description	
The data are taken from the monthly balance sheet statistics of monetary financial institutes in Germany.	
5. Calculation method	
$\text{Capital to assets ratio} = \frac{\text{Capital [Mn EUR]}}{\text{Assets [Mn EUR]}} \cdot 100$	
6. Unit of measure	%
7. Timeliness	8. Frequency
Not available	Annual
9. Last regular revision	10. Revised period
Not applicable	Not applicable
11. Accessibility of source data	
Financial soundness indicators set of IWF reported by Deutsche Bundesbank: https://www.bundesbank.de/en/statistics/sets-of-indicators/financial-soundness-indicators	
12. Metadata on source data	
The respective metadata on financial soundness indicators set of IWF reported by Deutsche Bundesbank: https://www.bundesbank.de/en/statistics/sets-of-indicators/financial-soundness-indicators/methodological-notes-795772#tar-1	

13. Related SDG data series

10.5.1 Regulatory Tier 1 capital to risk-weighted assets
10.5.1 Nonperforming loans net of provisions to capital
10.5.1 Nonperforming loans net of provisions to gross loans
10.5.1 Return on assets
10.5.1 Liquid assets to short-term liabilities
10.5.1 Net open position in foreign exchange to capital

For more information please contact: <https://www.destatis.de/EN/Service/Contact/Contact.html>

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SDG Indicator 10.5.1 Financial Soundness Indicators

1. Name of data series
Liquid assets to short-term liabilities
Compliant with SDG metadata: yes SDG Metadata

2. Definition of indicator
For this indicator, the liquid assets defined by the banking supervisory authorities are compared with the short-term liabilities of the institutions. It is calculated on the basis of reports by banks on the LiqV in accordance with section 11 of the KWG. All cash and cash equivalents are compared with payment obligations with remaining terms of three months or less. Deviations from the IMF system result from the scope of consolidation, which comprises the entire institution (including foreign branches) but not the foreign subsidiaries.
3. Comparison with SDG metadata (as of 24/04/2019)
The data series provided is compliant with the global SDG Metadata.

4. Data description
The reports of credit institutions subject to reporting requirements under the Liquidity Regulation (by the end of 2006: under Principle II) pursuant to section 11 of the German Banking Act are used as a basis.
5. Calculation method
Liquid assets to short-term liabilities = $\frac{\text{Liquid assets [Mn EUR]}}{\text{Short-term liabilities [Mn EUR]}} \cdot 100$
6. Unit of measure
%

7. Timeliness	8. Frequency
Not available	Annual
9. Last regular revision	10. Revised period
Not applicable	Not applicable

11. Accessibility of source data
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1. Name of data series	
Net open position in foreign exchange to capital	
Compliant with SDG metadata: yes	SDG Metadata
2. Definition of indicator	
This indicator is calculated by measuring the ratio of prudentially defined open foreign exchange positions to the institutions' regulatory capital.	
3. Comparison with SDG metadata (as of 24/04/2019)	
The data series provided is compliant with the global SDG Metadata.	
4. Data description	
The individual institutions' reports and, from 2008 on, consolidated reports of waiver-groups under the Solvency Regulation are used as a basis.	
5. Calculation method	
$\text{Net open position in foreign exchange to capital} = \frac{\text{Net open position in foreign exchange [Mn EUR]}}{\text{Capital [Mn EUR]}} \cdot 100$	
6. Unit of measure	%
7. Timeliness	8. Frequency
Not available	Annual
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SDG Indicator 10.5.1 Financial Soundness Indicators

1. Name of data series
Nonperforming loans net of provisions to gross loans
Compliant with SDG metadata: no SDG Metadata

2. Definition of indicator
The indicator set customer loans requiring individual value adjustments and overdue loans (excl individual value adjustments made) in relation to the institutions' total gross customer loans
3. Comparison with SDG metadata (as of 24/04/2019)
Additional indicator

4. Data description
Not available
5. Calculation method
$\text{Nonperforming loans net of provisions to gross loans} = \frac{\text{Nonperforming loans net of provisions [Mn EUR]}}{\text{Gross loans [Mn EUR]}} \cdot 100$
6. Unit of measure
%

7. Timeliness	8. Frequency
Not available	Annual
9. Last regular revision	10. Revised period
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10.5.1 Capital to assets ratio

10.5.1 Regulatory Tier 1 capital to risk-weighted assets

10.5.1 Nonperforming loans net of provisions to capital

10.5.1 Return on assets

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1. Name of data series	
Regulatory Tier 1 capital to risk-weighted assets	
Compliant with SDG metadata: yes	SDG Metadata
2. Definition of indicator	
This indicator measures the ratio of regulatory core (tier 1) capital to all weighted risk positions pursuant to the Solvency Regulation.	
3. Comparison with SDG metadata (as of 24/04/2019)	
The data series provided is compliant with the global SDG Metadata.	
4. Data description	
The indicator is calculated using single-institution data and consolidated reports of waiver-groups from credit institutions subject to reporting requirements pursuant to sections 10 and 10a of the German Banking Act, whereby the regulatory tier 1 capital is set in relation to the sum of the respective weighted risk positions.	
5. Calculation method	
$\text{Regulatory Tier 1 capital to risk-weighted assets} = \frac{\text{Regulatory Tier 1 capital [Mn EUR]}}{\text{Risk-weighted assets [Mn EUR]}} \cdot 100$	
6. Unit of measure	%
7. Timeliness	8. Frequency
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1. Name of data series	
Return on assets	
Compliant with SDG metadata: no	SDG Metadata
2. Definition of indicator	
The return on assets is used to assess the earnings situation within an accounting period in relation to total capital for comparison purposes. The indicator is calculated as profit before tax in relation to the average balance sheet total of domestic monetary financial institutions. The annual surplus is based on a secondary statistical analysis of the banks' profit and loss account (annual accounts data); the average balance sheet total is calculated on the basis of the banks' monthly balance sheet statistics.	
3. Comparison with SDG metadata (as of 07.01.20)	
Additional indicator	
4. Data description	
The indicator is based on the statistics of banks' profit and loss accounts, which have been compiled on an annual basis since 1968. The profit and loss accounts determined on the basis of the annual financial statements, which the banks must submit to the Bundesbank in accordance with § 26 of the German Banking Act (KWG), are evaluated.	
5. Calculation method	
$\text{Return on assets} = \frac{\text{Profit before tax [Mn EUR]}}{\text{Balance sheet total [Mn EUR]}} \cdot 100$	
6. Unit of measure	%
7. Timeliness	8. Frequency
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9. Last regular revision	10. Revised period
Not applicable	Not applicable
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