

IFC workshop on *“Combining micro and macro statistical data for financial stability analysis. Experiences, opportunities and challenges”*

Warsaw, Poland, 14-15 December 2015

Opening remarks of session 5 on
“The experience of emerging market statistical institutions in combining micro- and macro-level data: different approaches, a common goal”¹

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¹ The views expressed are those of the author and do not necessarily reflect the views of the BIS or the central banks and other institutions represented at the meeting.



The Experience of Emerging Market's Statistical Institutions in Combining Micro and Macro Level Data:

Session 5 Brief Introduction

15 December 2015
Irving Fisher Committee Workshop
in Warsaw

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1. Five Presentations in Session 5

1. Residential prices and Default risk of Mortgage Loans

--- (i)Chile and (ii)Poland paper

2. Exchange Rate Risk of FX denominated Liabilities in Non-Financial Firms

--- (iii)Turkey paper

3. Financial Statistics Developments: Integrating Micro and Macro

--- (iv)Indonesia and (v)Malaysia paper

2. Points of interest in this session

- (1) What type of micro data are essential for analyzing the financial stability?
 - Importance of micro information of debtors (households and non-financial firms) are emphasized
 - What is the role of micro information of lenders (financial institutions) ?
 - How about micro information of markets (residential prices, transaction volumes) or that of regulations?
- (2) How can micro databases (e.g. credit registers) contribute to the improvement of these statistics?
- (3) Something else necessary (coordination or cooperation...)?

Thanks for your attention!



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