



# Financial Stability Board Data Gaps Workshop

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*Passion to Perform*

# Agenda



1 I-I Counterparts

2 I-I Funding Providers

# Current Reporting on I-I Counterparty Risks



	Public	Supervisors			Risk	
Output	Balance Sheet	Large Exposures	National Credit Register	Daily Monitoring	Top 20 Report	Internal Reports
Rule setter	IASB	Basel Committee / European Legislation / German Banking Act			SSG	Management
Exposure Definition	MTM / amortised cost	MTM / amortised cost + EPE				EPE / PFE
Frequency/ Time Lag	Monthly / <1 month		Daily / 1-2 days	Weekly / 3-5 days	various	
Focus	Accuracy / alignment		Timeliness	?	Relevance	

# FSB Reporting on I-I Counterparty Risks



	Public	Supervisors			Risk	
Output	Balance Sheet	Large Exposures	National Credit Register	Daily Monitoring	Top 50 Report	Internal Reports
Rule setter	IASB	Alignment with Basel Committee, European Commission / European Banking Authority			Management	
Exposure Definition	MTM / amortised cost	MTM / amortised cost + EPE			EPE / PFE	
Frequency/ Time Lag	Monthly / <1 month		Daily / 1-2 days	Weekly / 3-5 days	various	
Focus	Accuracy / alignment		Timeliness	?	Relevance	

# I-I Funding Providers Template



## Principles

- Same principal options as for the asset side
- Existing regulatory reporting less mature (e.g. LCR / NSFR in the process of being set up)
- Overall template structure reasonable

## Product Split is Key

- Relevance and volatility should drive classification (e.g. rather than splitting between CP and deposits it may make more sense to differentiate between wholesale and retail deposits)
- Secured funding should be shown net to avoid inflated numbers
- Unclear what „others“ means (not long-term debt, equity, derivatives ...)