

Session 4: I-A and structural data templates

Session outline

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Overview and motivation

- Primary goal of I-A data collection
 - Provide insights into G-SIBs' consolidated exposures to markets and sectors as well as their reliance on certain funding sources
 - „Tool“ to detect both individual vulnerabilities and commonalities potentially leading to a system-wide build-up of risk
- Builds on the concept of BIS International Banking Statistics
 - BIS IBS serves as a valuable source to capture activities and developments in international banking markets, especially with regard to foreign assets and country risk
 - Breakdowns by country, sector, instrument, maturity and currency, albeit not with a full intersection; in addition, risk transfers are shown (immediate borrower vs. ultimate risk)
- But: Higher level of granularity necessary
 - Detect instabilities at a macro level
 - Identify at an individual level which institutions may contribute to this risk or may be adversely affected through contagion

Aspects of interest

- Assess individual institutions asset profiles
 - Identify concentrations and potential channels of contagion
- Improve information on the liability structure
 - Accurate picture of liquidity and funding risks
- Enable authorities to assess linkages with non-bank financial institutions
 - A more detailed sector breakdown necessary than currently available
- Ultimate Risk
 - Capture mechanisms and instruments through which risks are transferred outside countries and sectors
 - Get a complete picture of risks
 - Banking perimeter may not suffice to get a complete picture from a systemic perspective, structural data may support a „macroprudential view“, eg information about subsidiaries' activities necessary
 - Enhance assessment of systemic importance

Challenges

- Consistency
 - Between templates (I-I, I-A)
 - Between templates and country level data in the IBS statistics
- Consolidation perimeter
 - Full consolidation versus banking scope
 - Differences explained using a ``bridge table``
- Relevant metrics and crossings
- Avoid overlap with other initiatives and reporting formats to the largest possible extent

Session agenda

Topic	Speaker	Approximate timeline
Introduction/agenda	Ulrich Krueger	10 minutes
Expected benefits from the data	Jerome Coffinet (Bank of France)	10 minutes
Expected benefits from the data	Simon Debbage (BoE)	10 minutes
Discussion of initial template proposal and responses from consultation and presentation of Refined proposal for I-A claims and liabilities	Vichett Oung (FSB)	25 minutes
Discussion of initial template proposal and responses from consultation and presentation of Refined proposal for structural data	Cristina Luna	20 minutes
Open discussion		45 minutes
	Total	120 minutes