

FSB

FINANCIAL  
STABILITY  
BOARD

# Potential use of G-SIB I-I and I-A data for policy and financial stability purposes

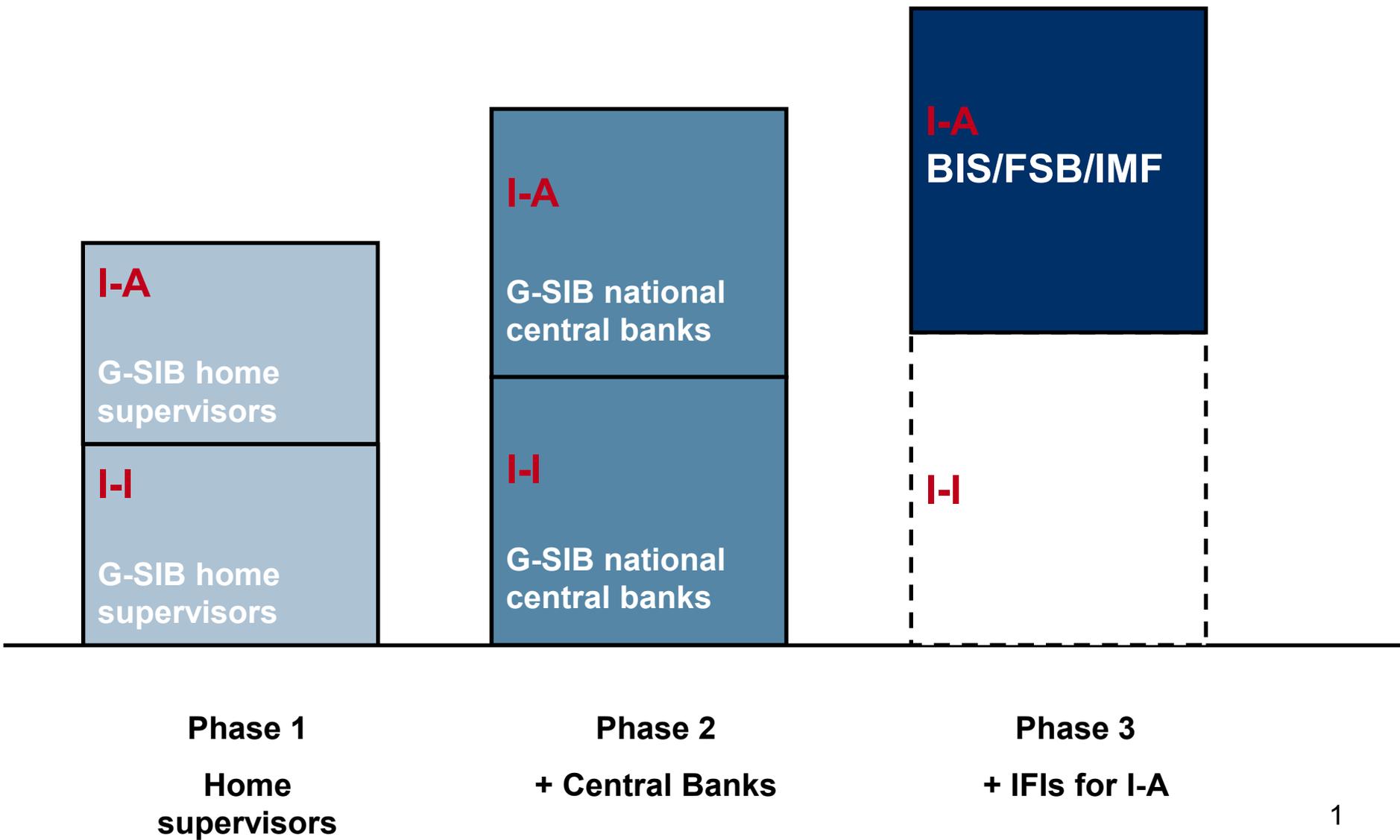
Imene Rahmouni-Rousseau

FSB Secretariat

*DGI 2014 Global Conference,*

*Basel 25-26 June 2014*

# Reminder of sharing principles for G-SIB hub data



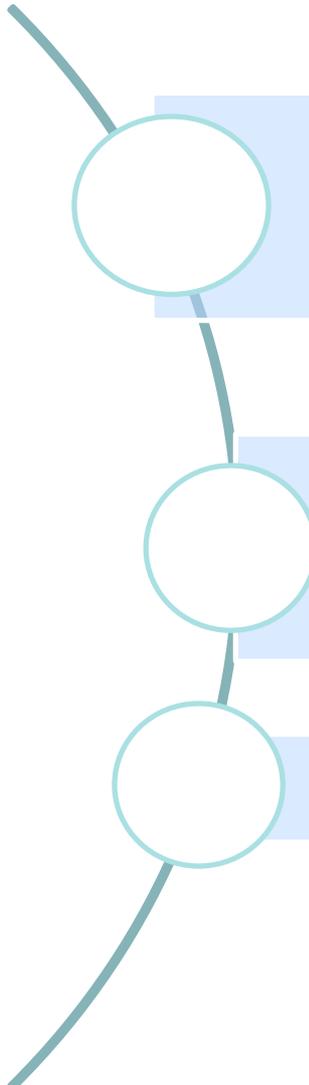
# FSB policy priorities



<p><b>Bank resilience</b></p>	<ul style="list-style-type: none"> <li>• Synergies with QIS data collected by BCBS for B3 implementation</li> </ul>	<p>I-I and I-A</p>
<p><b>Too-big to-fail</b></p>	<ul style="list-style-type: none"> <li>• <u>Systemic importance</u>: Measuring precisely interconnectedness between G-SIBs; Identifying non-G SIB banks with high interconnectedness with G-SIBs</li> <li>• <u>Resolution</u>, including GLAC (cross-holdings of G-SIB debt by other G-SIBs) and crisis management</li> <li>• <u>Non Bank Non insurance (NBNI)</u>: identifying specific non-banks with high interconnectedness with G-SIBs</li> </ul>	<p>I-I data</p>
<p><b>Shadow banking</b></p>	<ul style="list-style-type: none"> <li>• Measuring leverage provided by banks to specific categories of non-bank financial institutions</li> </ul>	<p>I-A</p>
<p><b>OTC derivatives</b></p>	<ul style="list-style-type: none"> <li>• Exposures of G-SIBs to CCPs</li> <li>• Main counterparties in derivative markets</li> </ul>	<p>I-A and I-I</p>

## FSB Standing Committee on Assessment of Vulnerabilities (SCAV)

<p><b>Vulnerabilities assessment</b></p>	<ul style="list-style-type: none"> <li>• Exposures with above-trend growth</li> <li>• Risk concentrations</li> <li>• Financial innovation</li> <li>• Analysis of spill-overs</li> </ul>	<p>I-A</p>
<p><b>Shadow banking monitoring</b></p>	<ul style="list-style-type: none"> <li>• Cross-check trends with shadow banking monitoring data</li> <li>• Measuring interconnectedness between banks and non-bank financial institutions in aggregate and by type of non-bank (e.g. hedge funds)</li> </ul>	<p>I-A</p>
<p><b>IMF-FSB Early Warning</b></p>	<ul style="list-style-type: none"> <li>• Dynamic: Run scenario analysis / mini-stress tests</li> </ul>	<p>I-I and I-A</p>
<p><b>Research</b></p>	<ul style="list-style-type: none"> <li>• Real life data for G-SIB networks</li> </ul>	<p>I-I</p>



Trade off confidentiality-maximising the use of data

Tools to overcome the trade-off: aggregation, anonymisation, increase analytical capacity of the hub

Use of data increasingly important factor in the cost-benefit analysis of collecting hub data