

ANNEX 6 DOCUMENTS PUBLISHED BY THE CEBS, ECB AND BCBS IN 2007

Advice to the European Commission	
January	Results of the survey on supervisory practices for commodities business and firms carrying out commodities business CEBS and CEIOPS publish a cross-sectoral comparison of the capital instruments that are eligible for prudential purposes in European banking, insurance and securities regulation.
March	Result of a quantitative survey on hybrid capital instruments
June	Result of a quantitative survey of eligible own funds
August	Result of a survey on supervisory practices for liquidity risk management Impact of the differences in sectoral rules on the calculation of own funds of financial conglomerates. CEBS and CEIOPS joint report.
October	Assessment of the risks arising from commodities business and from firms carrying out commodities business
November	Review of the large exposures regime (first part of technical advice)
Standards and guidelines	
July	Amendments to the guidelines on financial reporting
September	Mediation protocol between banking supervisors (a)
October	Analytical report on prudential filters (b) Assessment of convergence on supervisory reporting (FINREP and COREP) Protocol and methodology for a peer review mechanism

a. The objective is to facilitate and speed up the supervisory procedures set out in the Capital Requirements Directive and to support the application of the pre-existing co-operation tools among supervisors such as the CEBS guidelines on validation and on home/host co-operation.

b. The objective of these prudential filters is to maintain the definition and quality of regulatory capital for institutions using IFRSs for prudential reporting.

April	Document	Large banks and private equity-sponsored leveraged buyouts in the EU
June	Document	Half-yearly financial stability review
October	Document	Yearly report on developments in EU banking structures
November	Document	Yearly report on EU banking sector stability
December	Document	Half-yearly financial stability review

May	Document	Progress on Basel II implementation and new workstreams and outreach
October	Document	Transparency in payments messages
	Guidelines	Guidelines for computing capital for incremental default risk in the trading book
November	Principles	Home-host supervisory co-operation and allocation mechanisms in the context of Advanced Measurement Approaches (AMA)

BANCO DE ESPAÑA PUBLICATIONS

Studies and reports

REGULAR

Annual Report (in Spanish and English)
Economic Bulletin (quarterly) (the Spanish version is monthly)
Financial Stability Report (in Spanish and English) (half-yearly)
Informe del Servicio de Reclamaciones (quarterly)
Memoria del Servicio de Reclamaciones (annual)
Mercado de Deuda Pública (annual)
Report on Banking Supervision in Spain (in Spanish and English) (annual)
Research Memorandum (in Spanish and English) (annual)
The Spanish Balance of Payments and International Investment Position (in Spanish and English) (annual)

NON-PERIODICAL

Central Balance Sheet Data Office: commissioned studies
Notas de Estabilidad Financiera

ECONOMIC STUDIES

- 55 ISABEL ARGIMÓN MAZA: El comportamiento del ahorro y su composición: evidencia empírica para algunos países de la Unión Europea (1996).
- 56 JUAN AYUSO HUERTAS: Riesgo cambiario y riesgo de tipo de interés bajo regímenes alternativos de tipo de cambio (1996).
- 57 OLYMPIA BOVER, MANUEL ARELLANO AND SAMUEL BENTOLILA: Unemployment duration, benefit duration, and the business cycle (1996). (The Spanish original of this publication has the same number.)
- 58 JOSÉ MARÍN ARCAS: Stabilising effects of fiscal policy. Volumes I and II (1997). (The Spanish original of this publication has the same number.)
- 59 JOSÉ LUIS ESCRIVÁ, IGNACIO FUENTES, FERNANDO GUTIÉRREZ AND M.^a TERESA SASTRE: El sistema bancario español ante la Unión Monetaria Europea (1997).
- 60 ANA BUISÁN AND ESTHER GORDO: El sector exterior en España (1997).
- 61 ÁNGEL ESTRADA, FRANCISCO DE CASTRO, IGNACIO HERNANDO AND JAVIER VALLÉS: La inversión en España (1997).
- 62 ENRIQUE ALBEROLA ILA: España en la Unión Monetaria. Una aproximación a sus costes y beneficios (1998).
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- 65 ÁNGEL ESTRADA AND ANA BUISÁN: El gasto de las familias en España (1999).
- 66 ROBERTO BLANCO ESCOLAR: El mercado español de renta variable. Análisis de la liquidez e influencia del mercado de derivados (1999).
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MISCELLANEOUS PUBLICATIONS¹

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RAMÓN SANTILLÁN: Memorias (1808-1856) (1996) (**).
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NIGEL GLENDINNING AND JOSÉ MIGUEL MEDRANO: Goya y el Banco Nacional de San Carlos (2005). Bound edition: € 30; paperback edition: € 22.
BANCO DE ESPAÑA. SERVICIO DE ESTUDIOS (Ed.): The analysis of the Spanish economy (2006) (*). (In Spanish and English.)
BANCO DE ESPAÑA: Billetes españoles 1874-1939 (2005). € 30 €.
JOSÉ MARÍA VIÑUELA, PEDRO NAVASCUÉS Y RAFAEL MONEO: El Edificio del Banco de España (2006). 25 €.
BANCO DE ESPAÑA: 150 years in the history of the Bank of Spain, 1856-2006 (2006). 30 €. (In Spanish and English.)
BANCO DE ESPAÑA: Secretaría General. Legislación de Entidades de Crédito. 5.ª ed. (2006) (****).

Statistics

Boletín de Operaciones (daily) (available only in electronic format on the website)
Boletín del Mercado de Deuda Pública (daily) (available only in electronic format on the website)
Boletín Estadístico (monthly, available only in electronic format on the website²)
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Registros de Entidades (annual) (available only in electronic format on the website)

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EUROPEAN CENTRAL BANK PUBLICATIONS

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