

ANNEX 5 MAIN DOCUMENTS PUBLISHED BY THE INTERNATIONAL SUPERVISORY
FORA: FSB, BCBS, SSG, CEBS AND ECB

DOCUMENTS PUBLISHED BY THE FSB IN 2010

TABLE A.5.1

January	Framework for Strengthening Adherence to International Standards
March	Thematic Review on Compensation Procyclicality (FSF-BIS)
August	Interim Report by the Macroeconomic Assessment Group: Assessing the macroeconomic impact of the transition to stronger capital and liquidity requirements
September	Mexico Peer Review Report
October	Principles for Reducing Reliance on CRA Rating Implementing OTC Derivatives Market Reforms
November	Reducing the Moral Hazard Posed by Systemically Important Financial Institutions: Recommendations and Time Lines Intensity and Effectiveness of SIFI Supervision: Recommendations for Enhanced Supervision

DOCUMENTS PUBLISHED BY THE BCBS IN 2010

TABLE A.5.2

Consultative documents	July	Countercyclical capital buffer proposal
	August	Proposal to ensure the loss absorbency of regulatory capital at the point of non-viability
	November	Core principles for effective deposit insurance systems – a proposed methodology for compliance assessment
	December	Operational risk – supervisory guidance for the advanced measurement approaches Sound practices for the management and supervision of operational risk Pillar 3 disclosure requirements for remuneration
Documents	January	Review of the differentiated nature and scope of financial regulation - key issues and recommendations
	February	Vendor models for credit risk measurement and management
	August	An assessment of the long-term economic impact of stronger capital and liquidity requirements
	October	Calibrating regulatory minimum capital requirements and capital buffers: a top-down approach Developments in modelling risk aggregation
	December	Basel III: A global regulatory framework for more resilient banks and banking systems Basel III: International Framework for liquidity risk measurement, standards and monitoring
Principles and recommendations	January	Compensation principles and standards assessment methodology
	March	Report and recommendations of the cross-border bank resolution group
	August	Microfinance activities and the core principles for effective banking supervision
	October	Good practice principles on supervisory colleges Principles for enhancing corporate governance
	December	Results of the comprehensive quantitative impact study Sound practices for backtesting counterparty credit risk models

DOCUMENTS PUBLISHED BY THE SSG IN 2010

TABLE A.5.3

December	Observations on developments in risk appetite frameworks and IT infrastructure
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DOCUMENTS PUBLISHED BY THE CEBS IN 2010

TABLE A.5.4

Consultative documents	October	Consultation paper on the Guidebook on Internal Governance	
		Consultation paper on CEBS's advice to the European Commission on the non-eligibility of entities only producing credit scores for ECAI recognition	
	December	Draft guidelines on AMA changes	
Standards and Guidelines	January	Revised Guidelines on Supervisory Disclosure	
	February	High Level Principles for risk management	
	April	Principles for disclosure in times of stress (Lessons learned from the financial crisis)	
	August	Revised Guidelines on stress testing	
	September	Revised Guidelines on the management of concentration risk under the supervisory review process	
	October	Guidelines on liquidity cost benefit allocation	
	November	Revised guidelines on the recognition of External Credit Assessment Institutions	
	December		Guidelines to Article 122a of the Capital Requirements Directive
			Guidelines for the joint assessment and joint decision regarding the capital adequacy of cross-border groups
		Guidelines on remuneration policies and practices	
Advice to the European Commission	June	On the EU Framework for Cross-Border Crisis Management in the Banking Sector	
	December	On the non-eligibility of entities only producing credit scores for ECAI recognition	

DOCUMENTS PUBLISHED BY THE ECB WITHIN THE FRAMEWORK OF FINANCIAL STABILITY IN 2010

TABLE A.5.5

February	Financial integration in Europe
April	Measures taken by euro area governments in support of the financial sector (Article, Monthly Bulletin, April 2010, pp 75-90)
June	Financial Stability Review
July	EU stress-test exercise. Technical note on the macroeconomic scenarios and reference risk parameters
	2010 EU-wide stress testing exercise: Questions & Answers
	EU stress-test exercise. Key messages on methodological issues
August	Report on EU banking structures
October	Recent developments in supervisory structures in the EU Member States (2007-10)
	The ECB's response to the financial crisis (Article, Monthly Bulletin, October 2010, pp 59-74)
December	Financial Stability Review