

ANNEX 5 MAIN DOCUMENTS PUBLISHED BY THE INTERNATIONAL SUPERVISORY
FORA: FSB, BCBS, EBA, ECB AND ESRB IN 2011¹

¹ The complete lists of the documents published are available on their respective websites.

April	OTC Derivatives Market Reforms. Progress report on implementation
July	FSB Consultative Document: Effective Resolution of Systemically Important Financial Institutions
October	Common Data Template for Global Systemically Important Banks
	OTC Derivatives Market Reforms. Progress report on implementation
	Assessment of the macroeconomic impact of higher loss absorbency for global systemically important banks
	Framework for monitoring and reporting on the implementation of G20 financial reforms
	Financial Stability Issues in Emerging Market and Developing Economies
	Consultation Document on Principles for Sound Residential Mortgage Underwriting Principles
	Report on Consumer Finance Protection with particular focus on credit
	FSB report with recommendations to strengthen oversight and regulation of shadow banking
November	Key Attributes of Effective Resolution Regimes for Financial Institutions
	G-SIFIs. Policy Measures to Address Systemically Important Financial Institutions
	Intensity and Effectiveness of SIFI Supervision
	Progress report on implementing the recommendations on enhanced supervision
	Report on the Overview of Progress in the Implementation of the G20 Recommendations for Strengthening Financial Stability
	Peer reviews
February	Italy Peer Review Report
	Spain Peer Review
March	Thematic Peer Review of Risk on Risk Disclosure Practices
	Thematic Peer Review of Mortgage Underwriting and Origination Practices
September	Australia Peer Review Report
October	Second Thematic Peer Review of Compensation
	Reform implementation
February, April and November	Report on the Overview of Progress in the Implementation of the G20 Recommendations for Strengthening Financial Stability
November	FSB Letter to G20 Leaders on Progress of Financial Regulatory Reforms

Consultative documents	July	Global systemically important banks: Assessment methodology and the additional loss absorbency requirement - consultative document
	December	Application of own credit risk adjustments to derivatives - consultative document
		Core principles for effective banking supervision - consultative document
		Principles for the supervision of financial conglomerates - consultative document
		Definition of capital disclosure requirements - consultative document
	The internal audit function in banks - consultative document	
Documents	January	Messages from the academic literature on risk measurement for the trading book
	February	The transmission channels between the financial and real sectors: a critical survey of the literature
		Revisions to the Basel II market risk framework - updated as of 31 December 2010
	May	Range of methodologies for risk and performance alignment of remuneration - final document
	June	Operational Risk - Supervisory Guidelines for the Advanced Measurement Approaches - final document
		Basel III: A global regulatory framework for more resilient banks and banking systems - revised version June 2011
	July	Report on asset securitisation incentives
		Resolution policies and frameworks - progress so far
		Basel III framework for liquidity - Frequently asked questions
		Basel III definition of capital - Frequently asked questions
		Pillar 3 disclosure requirements for remuneration - final document
	October	Treatment of trade finance under the Basel capital framework
		Basel III definition of capital - Frequently asked questions (update of FAQs published in July 2011)
		Progress report on Basel III implementation
		Assessment of the macroeconomic impact of higher loss absorbency for global systemically important banks
	November	Interpretive issues with respect to the revisions to the market risk framework - updates from 16 November 2011
		Global systemically important banks: Assessment methodology and the additional loss absorbency requirement - final document
Capitalisation of bank exposures to central counterparties - second consultative document		
December	High cost credit protection	
	Basel III definition of capital - Frequently asked questions (update of FAQs published in October 2011)	
Principles and recommendations	January	Core Principles for Effective Deposit Insurance Systems - A methodology for compliance assessment - final document
	June	Principles for the Sound Management of Operational Risk - final document

DOCUMENTS PUBLISHED BY THE EBA IN 2011

TABLE A.5.3

Consultative documents	July	Consultation paper on guidelines on the remuneration benchmark exercise
		Consultation paper on guidelines on the remuneration data collection exercise regarding high earners
	November	Consultation papers on guidelines to the Stressed Value At Risk (Stressed VaR)
		Consultation paper on guidelines to the Incremental Default and Migration Risk Charge (IRC)
	Decemberr	Consultation paper on draft ITS on supervisory reporting requirements
Standards and Guidelines	April	Revision of the common reporting framework (COREP rev3)
	September	Guidelines on Internal Governance (GL44)
Other publications	March	Opinion on the Commission's Services consultation regarding technical details of a possible EU framework for bank recovery and resolution
	July	2011 EU-wide stress test results
	December	Recommendation and final results of bank recapitalization plan as part of co-ordinated measures to restore confidence in the banking sector

DOCUMENTS PUBLISHED BY THE ECB WITHIN THE FRAMEWORK OF FINANCIAL STABILITY IN 2011

TABLE A.5.4

European Central Bank	February	Recent developments in securitisation
	May	Financial integration in Europe
	June	Financial Stability Review
	July	Article, Monthly Bulletin, July 2011, pp. 85-94, The new EU framework for financial crisis management and resolution
	December	Financial Stability Review
European Systemic Risk Board	September	ESRB recommendations on lending in foreign currencies
	December	ESRB recommendation on the macro-prudential mandate of national authorities
		ESRB recommendation on funding of banks in US dollar

