Financial Information Interactive Application (PIIF)

2nd Meeting of the Financial Information Forum (FIF)

Lisbon May 4-7, 2016

BANCO DE MÉXICO

Introduction

- The information of the financial system managed by Banco de Mexico has two types of users, general public and financial authorities users (Banxico and other authorities).
- Most microdata has been used by the latter for financial institutions monitoring and supervision for financial stability analysis. For that purpose it is disseminated using a restricted Central Data Hub.
- Public information is disseminated using an in-house time series platform.
- Microdata is increasingly used to generate detailed statistics. The large volume of potential information requires new approaches for data dissemination for both type of users.
- Our approach to improve data dissemination includes:
  - Publication of detailed statistics on financial markets.
  - Graphic tools for summarizing the main characteristics of large data bases and create dashboards for user specific information interests.
  - Other business intelligence tools (cubes).

Financial Information Model of Banco de Mexico

Collected by BANCO DE MEXICO, directly from the institutions
Commercial banks, development banks, brokerage houses, exchange houses, other regulated financial entities
Other financial authorities (CNBV, CNSF, CONSAR), price vendors, securities depository, credit card switches, exchanges, etc.

	Transactional or very detailed information								Aggregated (Granularity according to the type of information)			
Daily	Foreign exchange ops.	Derivatives	Securities (Repo / Buy – Sell / Security Lending	Interbank loans	Cross-border transactions	Time deposits	Credit & debit card transactions (switches)	Pension and investment funds	FX claims and liabilities	Financial products and services		
										Ratings, prices, indices, interest rates, economic and financial variables and risk factors		
Monthly	Equities holdings	Financial fees and discount rates		Mortgages	Commercial loans		*Credit bureaus*		Capital adequacy (Basel III)	MXP cash transactions	USD cash transactions	Regulated intermediaries financial statements
									Liquidity (Basel III)		Demand deposits	
Bimonthly	Consumer loans (credit card, auto, personal, wage, etc.)											
Quarterly									Retail payment systems			
Semmianual									Payment network costs			

Core information process

DATA COLLECTION
Large volume
In house application

→

VALIDATION
Technical, business rules, cross checks institution and other sources

→

TRANSFORMATION

→

DISSEMINATION
Central Data Hub, Statistics and Graphic Portal

End users

Supervisor Role | **Domestic Users** | **International Financial Institutions**

Statistics on Derivatives of Banks and Brokerage Houses

Turnover

- Methodological changes and broad scope.
- Daily information since jan-2007.
- 600 data concepts (1,800 time series).
- Describes development of the derivatives market.

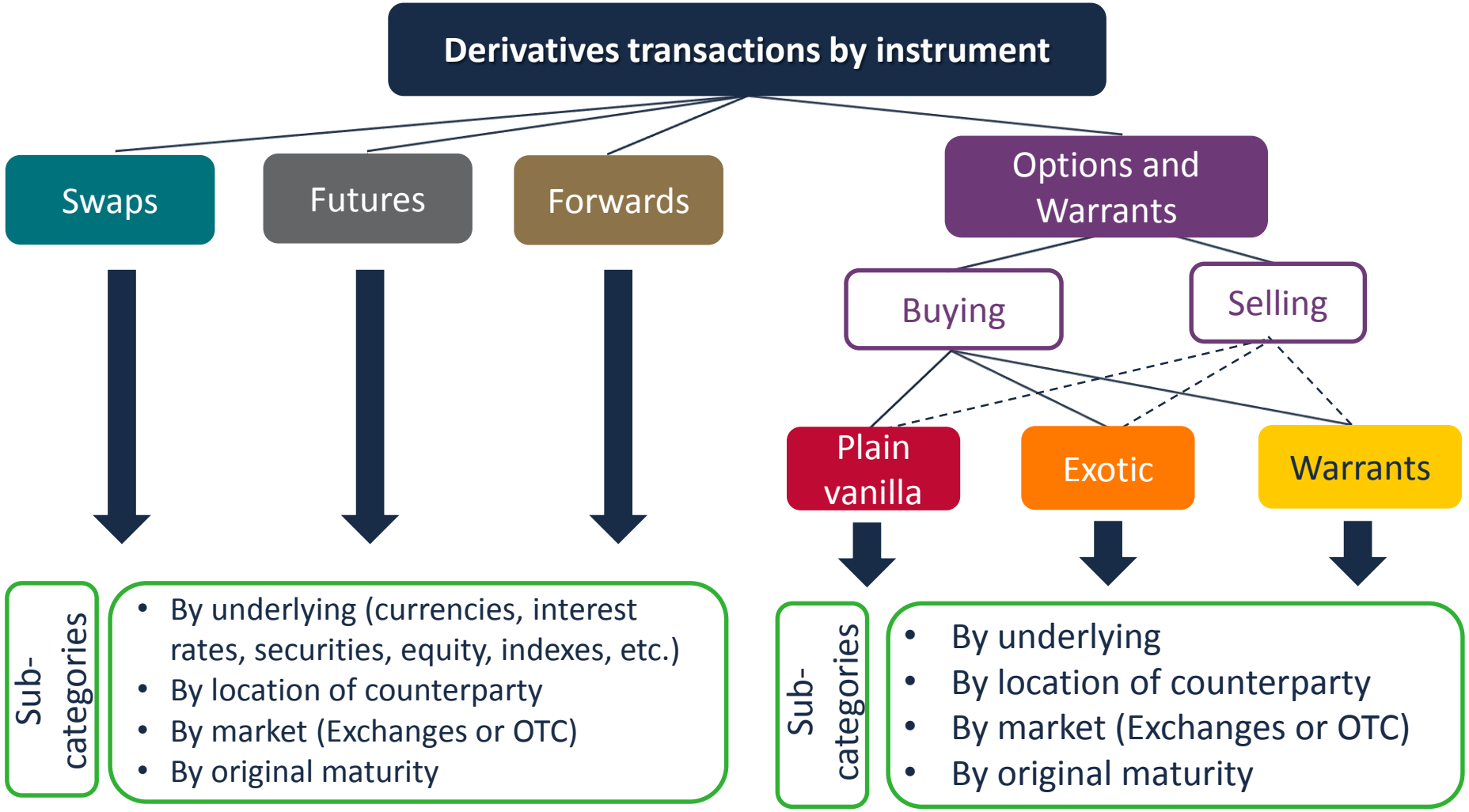
Outstanding operations

- Monthly information since jan-2007.
- 600 data concepts (1,800 time series).
- Describes behavior of portfolio derivatives.

Risk positions and prices

- Monthly information since jan-2007.
- 500 data concepts (1,500 time series).
- Describes exposures to market risk and counterparty sector risk.

Structure for Turnover Statistics of Derivatives Traded by Banks and Brokerage Houses (Exchanges and OTC)



Financial Information Interactive Application (PIIF)

- The Financial Information Interactive Application allows users to interact with graphics developed and customize dashboards according to their main interests.

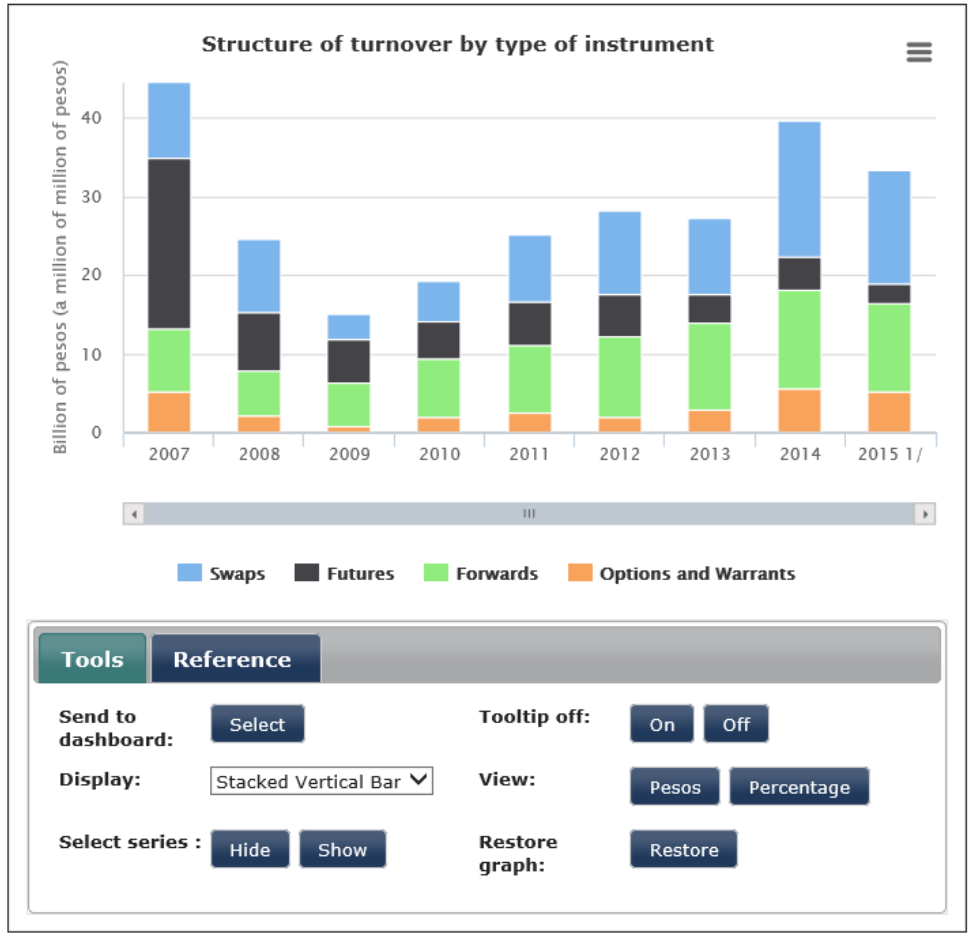
PIIF

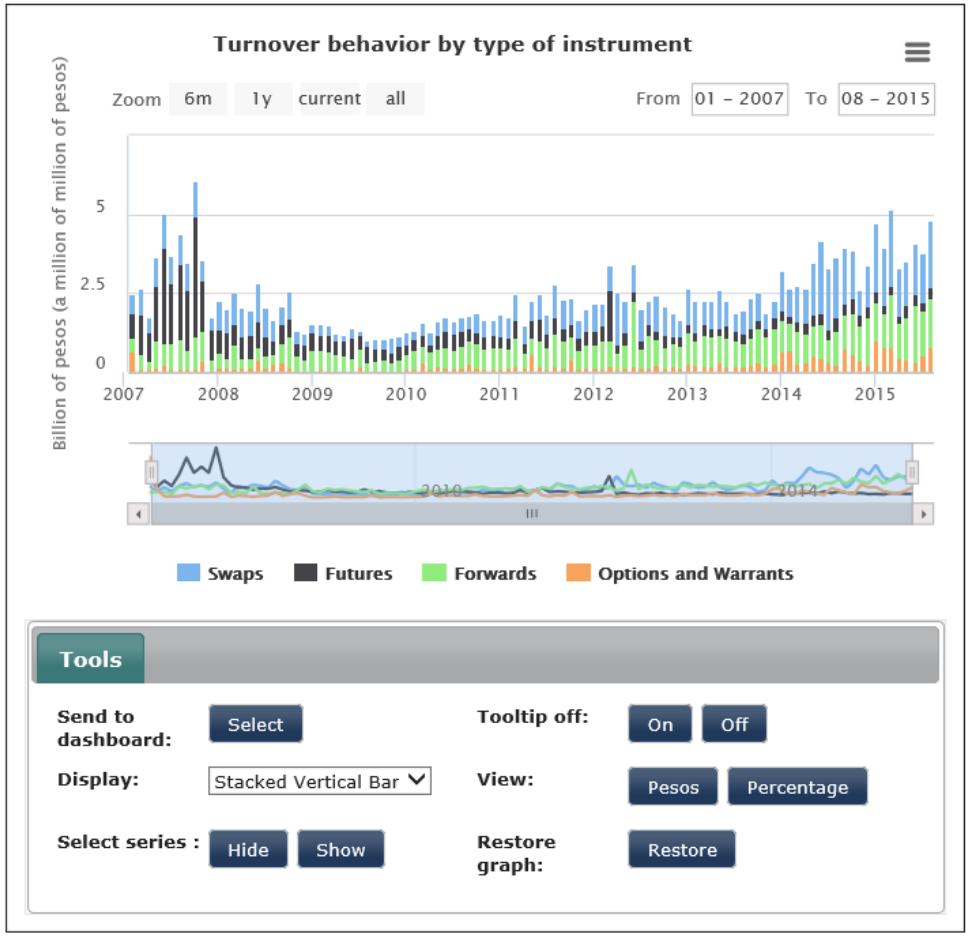
BANCO DE MÉXICO
Main
My Dashboard
Portal Interactivo de
Información Financiera
Introduction
Financial Markets
1
2
Derivatives
Derivatives are financial instruments (futures, forwards, swaps and options) traded in derivative exchanges and Over-the-Counter (OTC) markets, whose value depends on the price of one or more variables (such as equities, bonds, currencies, equity indexes, commodities, etc.), and their settlement is made in one or more future dates. Derivatives may be used for hedging or negotiation.
Show contents
Show Methodological Note

PIIF

By financial institution and instrument

Main | All instruments | Swaps | Forwards | Futures | Options and Warrants

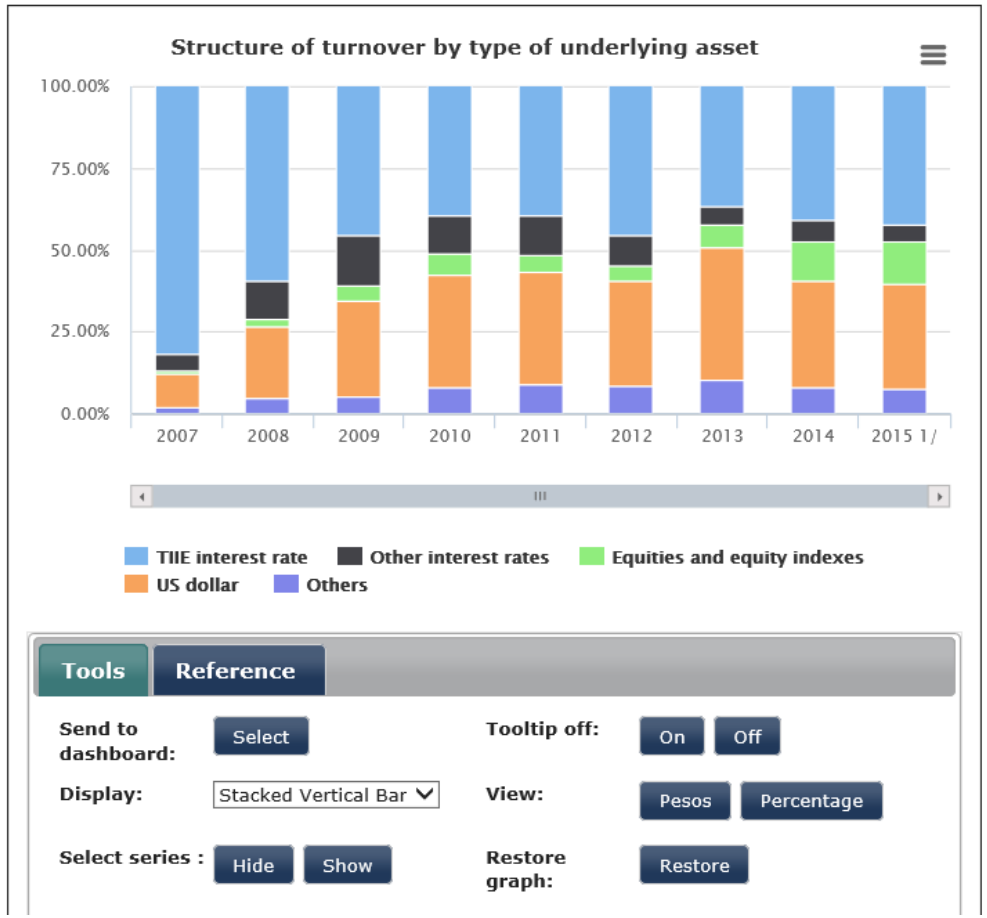


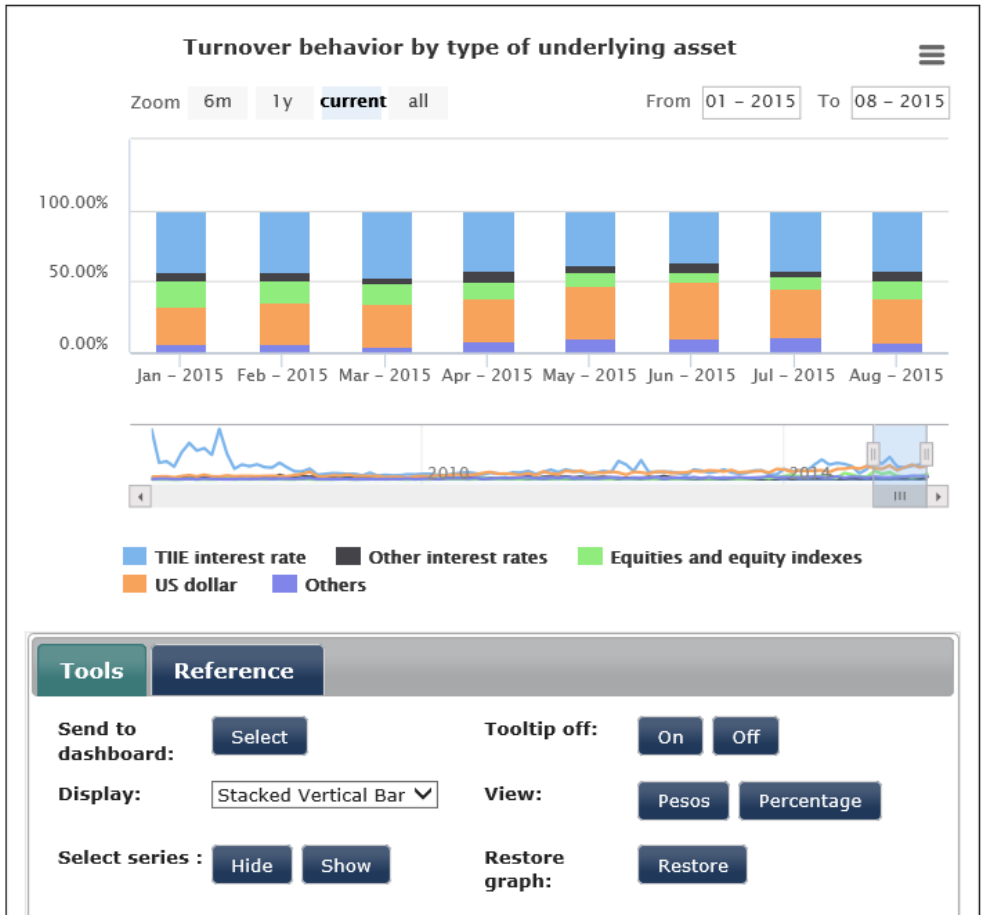


PIIF

By type of underlying asset

Main | Instrument and Underlying Asset (Annual figures) | Instrument and Underlying Asset (Monthly figures) | Detail by instrument and underlying asset





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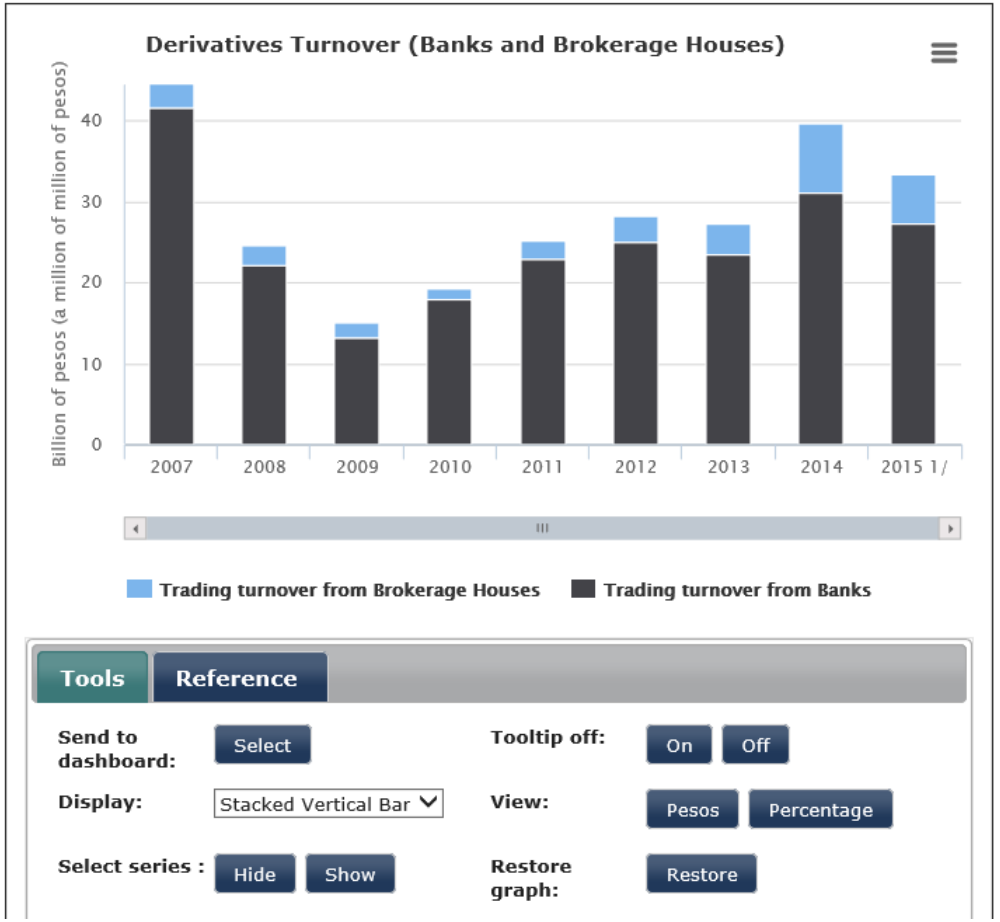
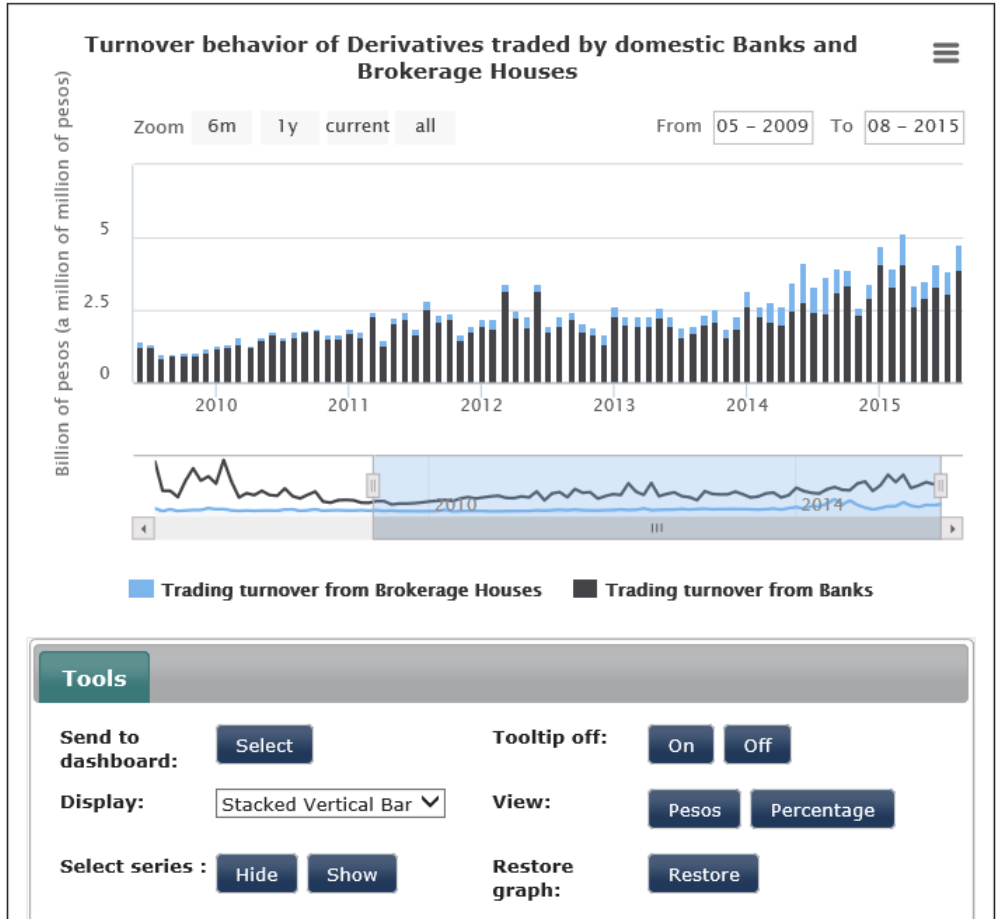
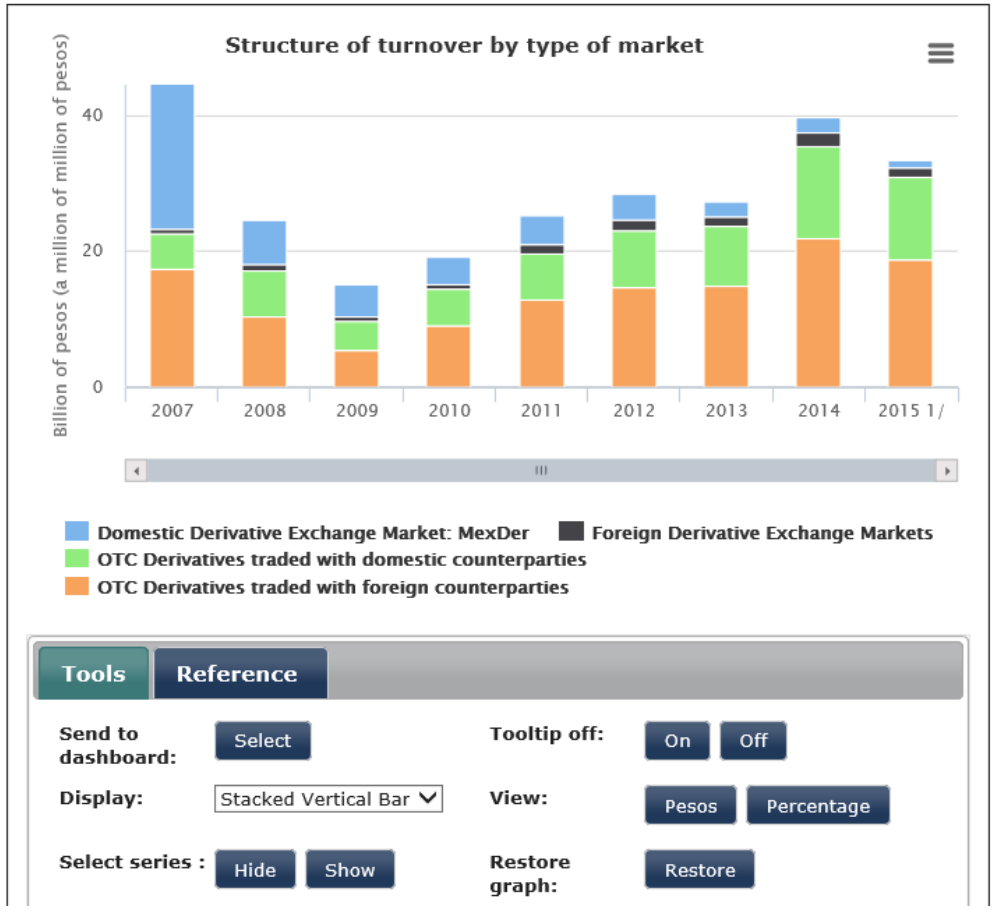


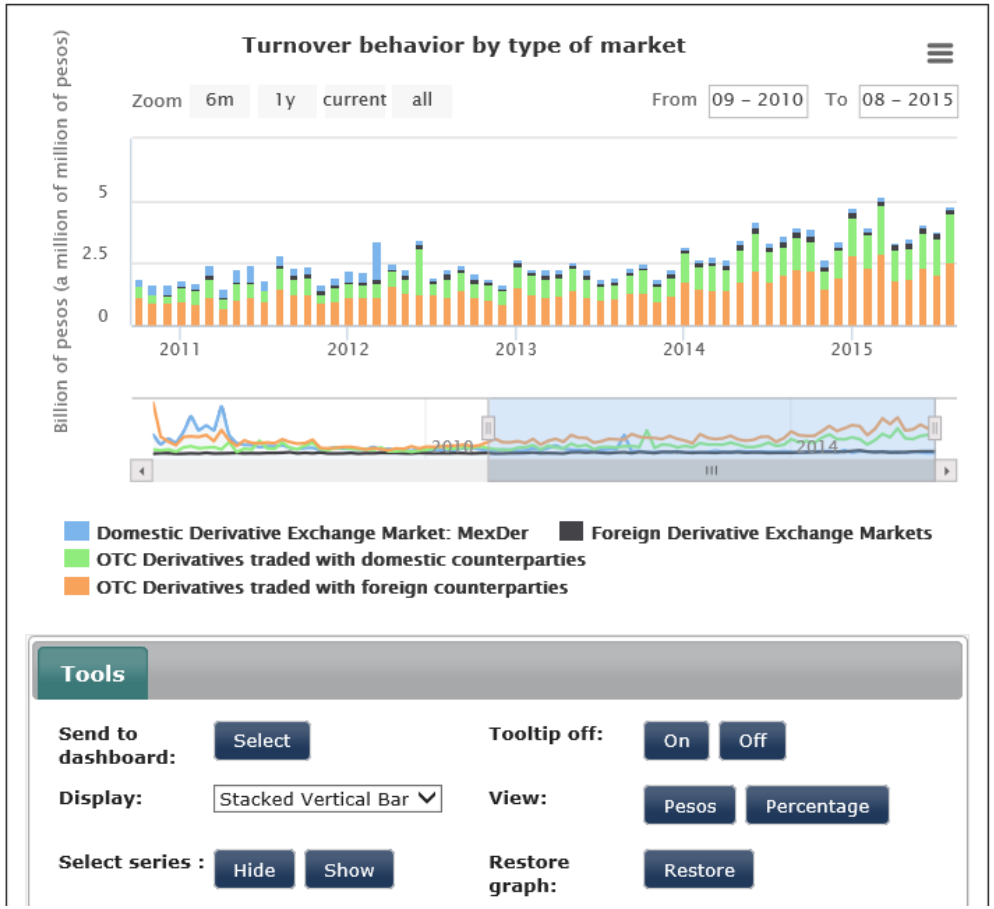


PIIF

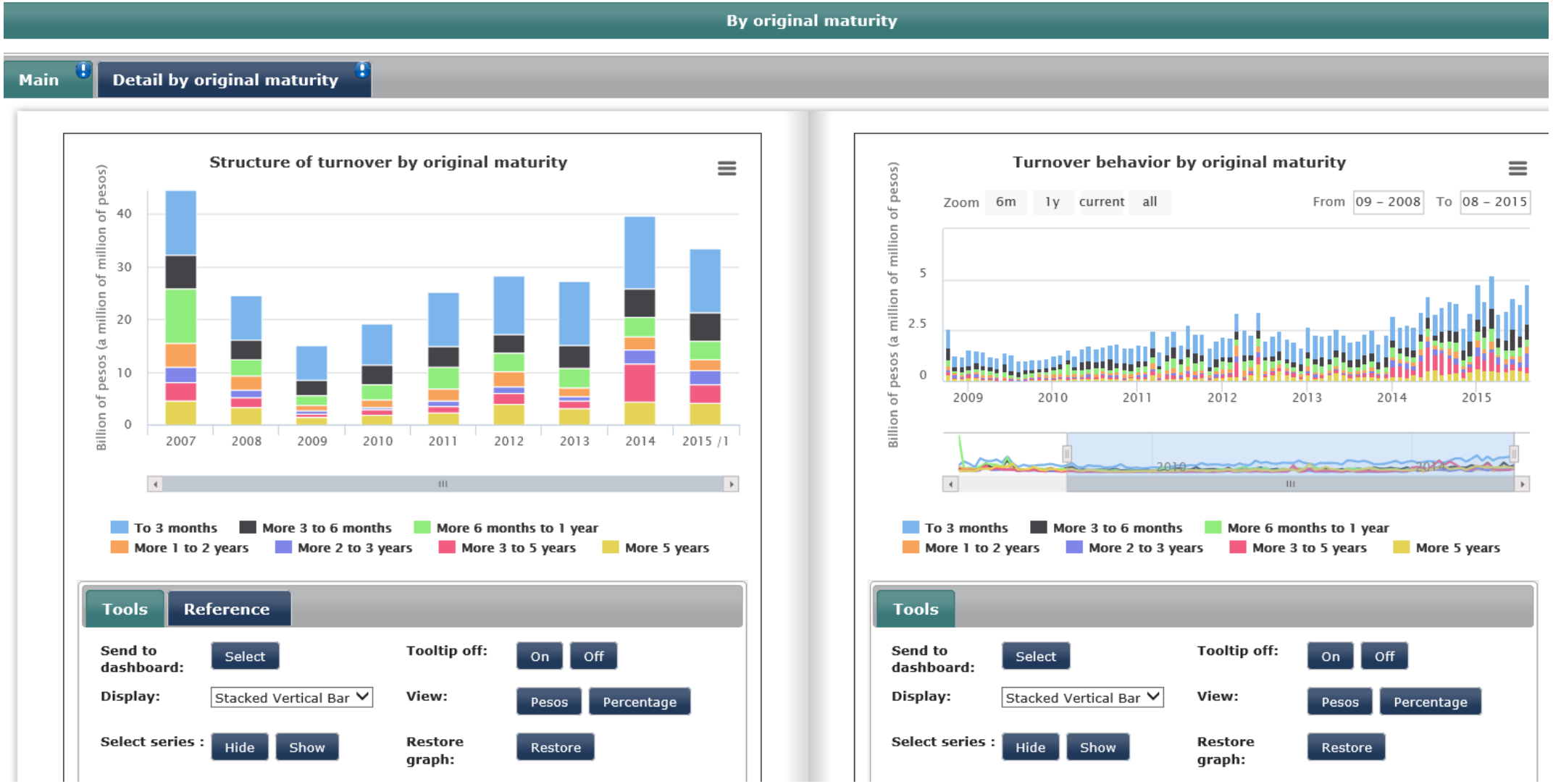
By type of trading market

Main | Detail by type of market





PIIF


By original maturity
Main
Detail by original maturity
Structure of turnover by original maturity
Billion of pesos (a million of million of pesos)
40
30
20
10
0
2007
2008
2009
2010
2011
2012
2013
2014
2015 /1
To 3 months
More 3 to 6 months
More 6 months to 1 year
More 1 to 2 years
More 2 to 3 years
More 3 to 5 years
More 5 years
Tools
Reference
Send to dashboard:
Select
Tooltip off:
On
Off
Display:
Stacked Vertical Bar
View:
Pesos
Percentage
Select series :
Hide
Show
Restore graph:
Restore
Turnover behavior by original maturity
Billion of pesos (a million of million of pesos)
Zoom
6m
1y
current
all
From
09 – 2008
To
08 – 2015
5
2.5
0
2009
2010
2011
2012
2013
2014
2015
To 3 months
More 3 to 6 months
More 6 months to 1 year
More 1 to 2 years
More 2 to 3 years
More 3 to 5 years
More 5 years
Tools
Send to dashboard:
Select
Tooltip off:
On
Off
Display:
Stacked Vertical Bar
View:
Pesos
Percentage
Select series :
Hide
Show
Restore graph:
Restore

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