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Regulatory Blog: The Margin of Conservatism (MoC) Framework

Banks tend to struggle with finding adequate trade-off between efforts to be made and complexity of implementation of their MoC frameworks.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Internal ratings-based approach (IRBA),
Interne Modelle, Loss Given Default (LGD)

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation
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