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PwC Plus Article

By BCBS - Basel Committee on Banking Supervision | 09. April 2019

Standardised approach - implementing the mapping process (BCBS 463)

This document set out guidelines for supervisors in the process of assigning the credit risk assessments of an eligible external credit assessment institution (ECAI) to the risk weights available under the standardised approach to credit risk.

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Schlagwörter

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