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By BCBS - Basel Committee on Banking Supervision | 01. April 2016

Regulatory consistency assessment programme (RCAP) - Analysis of risk-weighted assets for credit risk in the banking book (BCBS 363)

This report is the second by the Basel Committee to analyse variation in risk-weighted assets (RWA) in banks using internal ratings-based models to calculate credit risk capital requirements.

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Schlagwörter

Anlagebuch, Basel III, Kreditrisiken, Risk-weighted asset (RWA)

FS-Branche(n)

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