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ECB guide to internal models - consolidated version (October 2019)

In accordance with the requirements set out in the CRR, the European Banking Authority (EBA) has drafted regulatory technical standards (RTS).

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Internal ratings-based approach (IRBA), Kreditrisiken, Transparenz, counterparty credit risk

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