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Voluntary disclosure of sovereign exposures (BCBS 528)

These voluntary disclosure standards for sovereign exposures comprise three templates for banks to use when disclosing their sovereign exposures and risk-weighted assets by jurisdictional breakdown; currency breakdown; and according to the accounting classification of the exposures.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Framework, Kreditrisiken, Marktpreisrisiken, Offenlegung regulatorisch, Staatsanleihen

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