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Risk; 6.4 Accounting Standards (Transparency, Consolidation, Valuation and Original Own Funds); 6.5 Procyclicality; 7 Quantitative Requirements - Capital and own Funds; 7.1 Introduction to CRD Financial Buffers; 7.2 Five CRD-Definitions - One Numerator; 7.3 One Solvency Ratio Numerator - Three Tiers; 8 Quantitative Requirements - Credit Risk; 8.1 Introduction; 8.2 Standardised Approach 8.3 Foundation and Advanced IRB8.4 Derivatives and Related Products in the Standardised and the IRB Approach (Counterparty Credit Risk); 8.5 Credit Risk Protection; 8.6 Securitisations, Covered Bonds and Syndicated Loans; 9 Quantitative Requirements - Market Risk; 9.1 Introduction; 9.2 The Trading Book; 9.3 Standard Treatment of Different Market Risks; 9.4 Internal Model Approach (and Scope); 9.5 Market Risk Protection; 10 Quantitative Requirements - Operational Risk; 10.1 Introduction; 10.2 Basic Indicator Approach; 10.3 Standardised Approach and Alternative Standardised Approach 10.4 Advanced Measurement Approach (AMA)10.5 Operational Risk Protection in the AMA; 11 Quantitative Requirements - Large Exposures; 11.1 Introduction; 11.2 Large Exposures Regime; 11.3 Limitations on Qualified Holdings Outside Financial Sector; 12 Liquidity Requirements; 12.1 Introduction; 12.2 Quantitative Requirements on Liquidity?; 13 Organisational Requirements; 13.1 Introduction; 13.2 Who is Responsible for What?; 13.3 Organisational Requirements on All Banks; 13.4 Additional Requirements for All Banks that Qualify as Investment Firms 13.5 Additional Requirements for Banks that Apply Internal Models to Calculate Quantitative Requirements

Sommario/riassunto

This book provides an introduction to EU banking supervision regulations. It provides a common basis of knowledge for people working in or studying banking supervision in the EU, or those unfamiliar with parts of the broad array of banking supervision requirements and instruments. The focus is on currently applicable regulations, largely drafted before the most recent financial crisis hit, as well as those rules and regulations drafted in its wake and which are in the process of being rolled out at the date of this publication. The book cross-links banking supervision with related subjects, su
