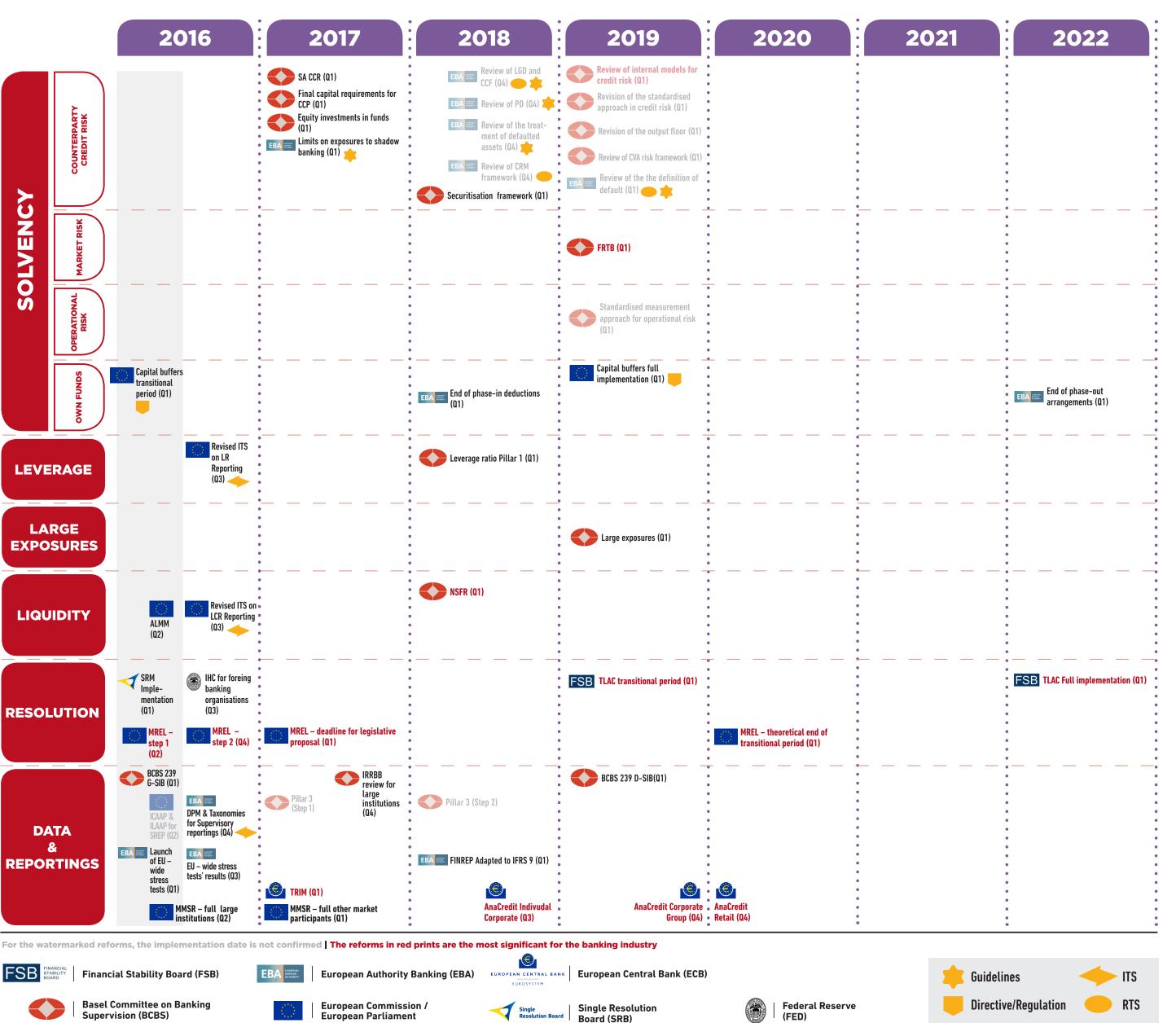
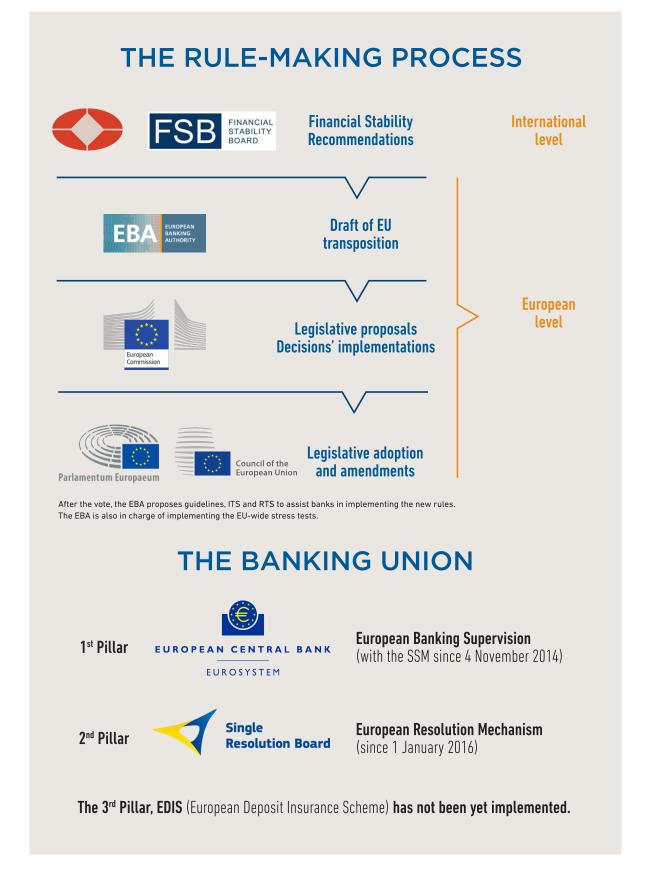
REGULATORY BANKING AGENDA

2016-2022



THE DECISION-MAKING PROCESS IN THE EUROPEAN UNION



GLOSSARY

ALMM: Additional Liquidity Monitoring Metrics **CCF**: Credit Conversion Factor **CCP**: Central Counterparty **CRM**: Credit Risk Mitigation **DPM**: Data Point Model D-SIB: Domestic Systemically Important Bank FRTB: Fundamental Review of the Trading Book G-SIB: Global Systemically Important Bank ICAAP: Internal Capital Adequacy Assessment Process

IHC: Intermediate Holding Company

ITS: Implementing Technical Standard

ILAAP: Internal Liquidity Adequacy Assessment Process

IRRBB: Interest Rate Risk in the Banking Book

LCR: Liquidity Coverage Ratio LGD: Loss Given Default LR: Leverage Ratio MMSR: Money Market Statistical Reporting NSFR: Net Stable Funding Ratio PD: Probability of Default RTS: Regulatory Technical Standard SA CCR: Standardised Approach for Counterparty Credit Risk **SREP:** Supervisory Review and Evaluation Process SRM: Single Resolution Mechanism TLAC: Total Loss-Absorbing Capacity TRIM: Targeted Review of Internal Models

Supervision (BCBS)

European Parliament