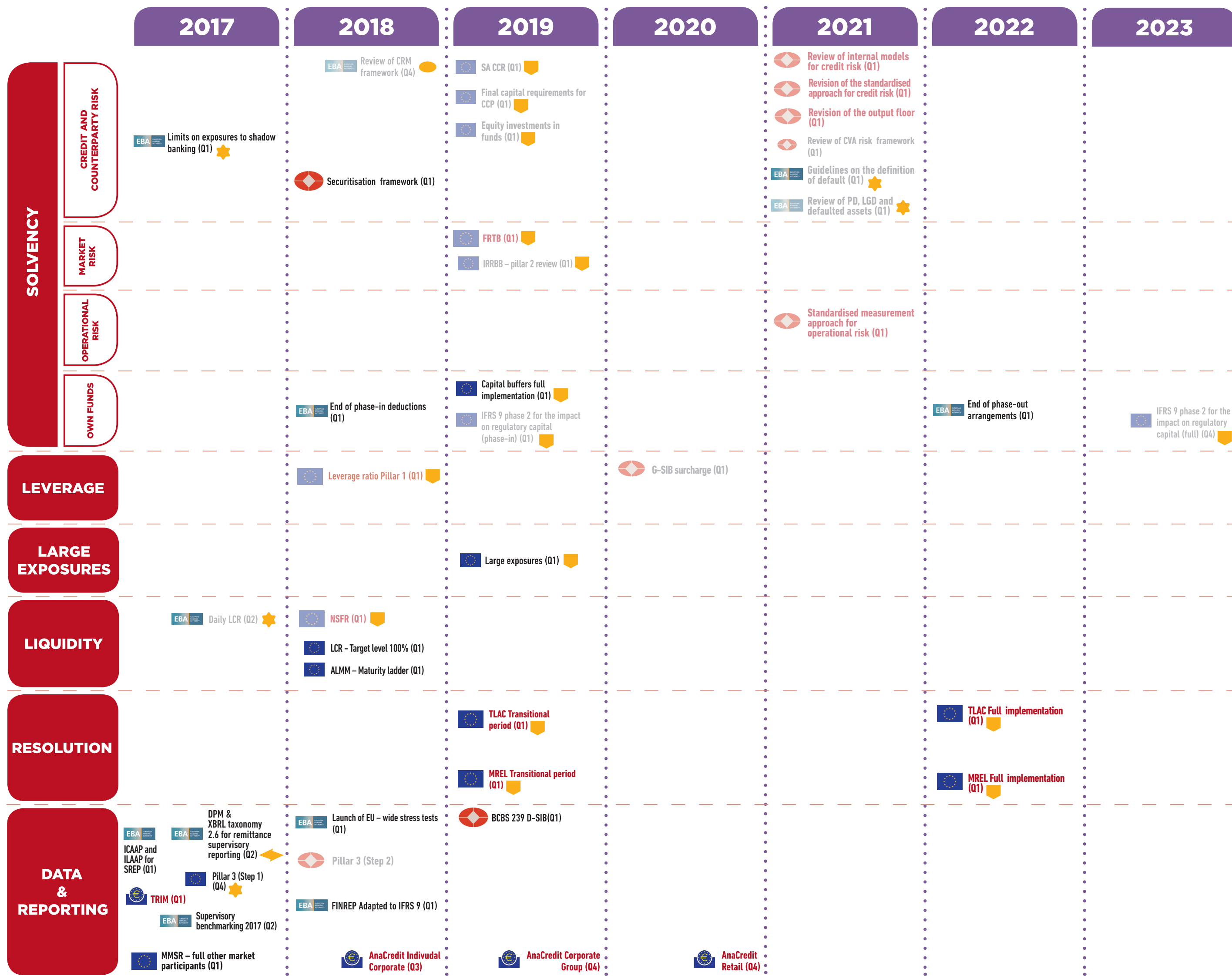
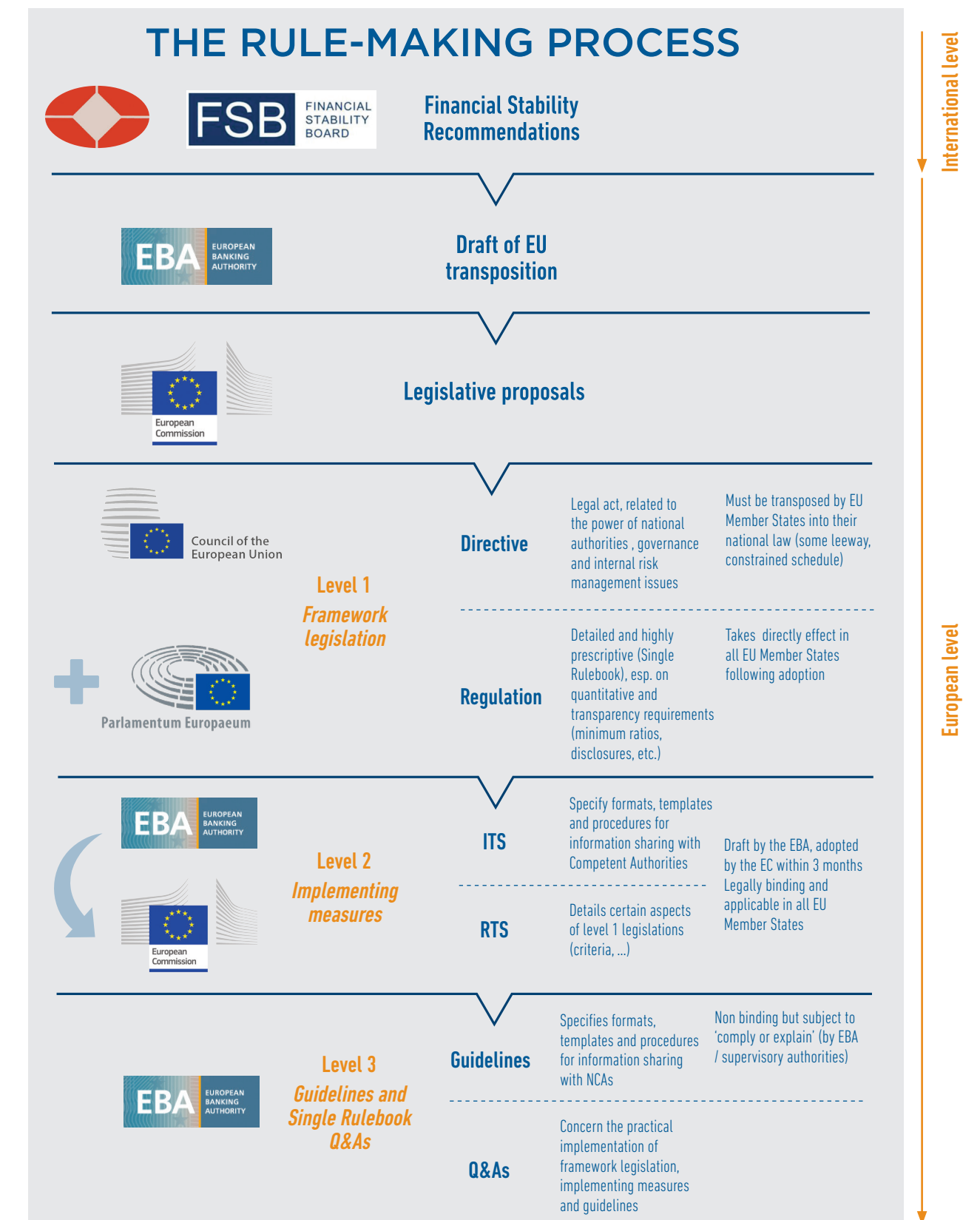


# BANKING REGULATORY AGENDA 2017-2023



## THE DECISION-MAKING PROCESS IN THE EUROPEAN UNION



### GLOSSARY

- ALMM: Additional Liquidity Monitoring Metrics
- CCA: Credit Value Adjustment
- 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
- ILAAP: Internal Liquidity Adequacy Assessment Process
- IRRBB: Interest Rate Risk in the Banking Book
- ITS: Implementing Technical Standards
- LCR: Liquidity Coverage Ratio
- LGD: Loss Given Default
- MREL: Minimum Requirement for own funds and Eligible Liabilities
- NSFR: Net Stable Funding Ratio
- PD: Probability of Default
- RTS: Regulatory Technical Standards
- SA CCR: Standardised Approach for Counterparty Credit Risk
- SREP: Supervisory Review and Evaluation Process
- TLAC: Total Loss-Absorbing Capacity
- TRIM: Targeted Review of Internal Models

