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on the capital adequacy of investment firms and credit institutions (recast) (repealed)

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1.   . . . .

2.   Recognition shall only be given if the competent authority is...

3.   Institutions shall have processes in place to ensure that their...

4.   The institution shall monitor the accuracy and performance of its...

5.   For the purpose of calculating capital requirements for specific risk...

5a.   . . . .

          Scope
          5b.   . . . .

          Parameters
          5c.   The approach to capture the incremental risks shall measure losses...
          5d.   The liquidity horizons shall be set according to the time...
          5e.   Hedges may be incorporated into an institution's approach to capture...
          5f.   . . . .
          5g.   . . . .

          Validation
          5h.   As part of the independent review of their risk measurement...

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          5i.   . . . .

          Internal approaches based on different parameters
          5j.   . . . .

          Frequency of calculation
          5k.   . . . .
          5l.   The competent authorities shall recognise the use of an internal...

6.   . . . .

7.   . . . .

8.   For the purposes of points 10b(a) and (b), the multiplication...

9.   Each institution must meet a capital requirement expressed as the...

10.   The calculation of the value-at-risk measure shall be subject to...

10a.   . . . .

10b.   Each institution shall meet, on a daily basis, a capital...

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9. . . . .

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10. . . . .
11. . . . .
12. . . . .
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1. An internal hedge is a position that materially or completely...

2. . . . .

3. . . . .

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1. . . . .

2. Institutions shall have clearly defined policies and procedures for overall...

3. . . . .

4. . . . .

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