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PRESS RELEASE RELATING TO REGULATION DRAFTS PREPARED WITHIN THE SCOPE OF BASEL II

As it is known, the document of International convergence of Capital Measurement and Capital Standards has been included to EU Acquis with Capital Requirements Directives nr. 2006/48/EC and nr. 2006/49/EC and the said Directives were put into practice in EU member countries in a definitive transition period. Currently, convergence to Basel II is being preceded in many countries worldwide.

It is known by public that studies relating to transition to Basel-II has been executed by our Agency. Within the scope of that, in order for the implementation of Basel-II standards in our country, various regulation drafts were prepared based on EU Acquis. While, relating to measurement of credit risk in the said drafts, only measurement methodology based on standard approach were included; it is planned to put into effect the measurement methodology based on internal grading in forthcoming periods. The regulation drafts prepared within the scope of the said studies and published on the official web-site of our Agency are presented in the following table.

Regulation Drafts Prepared within the Scope of Basel II	
1	Regulation Drafts relating to Capital Adequacy
1.1	Regulation Draft on Measurement and Evaluation of Banks' Capital Adequacy
1.1.1	Regulation on Measurement and Evaluation of Banks' Capital Adequacy _Annex-1 (Risk Weights)
1.1.2	Regulation on Measurement and Evaluation of Banks' Capital Adequacy _Annex-2 (Derivative Financial Instruments, Repo Transactions, Securities Lending or Borrowing Transactions, Long Settlement Transactions and Counterparty credit risk in Margin trading Transactions)
1.1.3	Regulation on Measurement and Evaluation of Banks' Capital Adequacy _Annex-3 (Trading Intent)
1.2	Communiqué Draft on Risk Measurement Models and Calculating Market Risk and Evaluating Risk Measurement Models
1.3	Communiqué Draft on Credit Risk Mitigation Techniques
1.3.1	Communiqué Draft on Credit Risk Mitigation Techniques _Annex-1
1.4	Communiqué Draft on Calculating Risk Weighted Amounts relating to Securitization
1.5	Communiqué Draft on Structural Position



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2	Regulation Draft Amending the Regulation on Internal Systems of Banks
3	Regulation Draft Amending the Regulation on Principles relating to Authorizing and Activities of Rating Institutions

On the other hand, due to crisis experienced in worldwide in 2008, there needed to review the document of “*Convergence of Capital Measurement and Capital Standards in International Levels*”. Based on the need thereof, the review studies thereof are being executed currently within the structure of Basel Committee on Banking Supervision. Following the accomplishment of the said studies, by taking into account the amendments made, it is obvious that the regulation drafts prepared by our Agency shall be updated.

The said Regulation Drafts shall be available on the official web-site of BRSA from the following link

http://www.bddk.org.tr/WebSitesi/turkce/Mevzuat/Duzenleme_Taslaklari/7784Basel_II_Duzenleme_Taslaklari.zip