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EBA publishes final draft standards on key areas for the EU implementation of the FRTB

The European Banking Authority (EBA) published its final draft Regulatory Technical Standards (RTS) on the new Internal Model Approach (IMA) under the Fundamental Review of the Trading Book (FRTB).

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR II), Interne Modelle, Marktpreisrisiken, Risk Management Banking, counterparty credit risk

FS-Branche(n)

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