

PwC Plus Article

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EBA publishes final draft technical standards on how to calculate risk weighted exposure amounts for exposures towards collective investment undertakings (EBA/RTS/2021/14)

The EBA published today its final draft Regulatory Technical Standards (RTS) specifying the methodology to apply to calculate the risk-weighted exposure amounts, in the context of the mandate-based approach when there are some missing inputs.

Schlagwörter

Asset & Wealth Management Aufsicht, Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Derivate, Fonds, Kreditrisiken

FS-Branche(n)

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