

PwC Plus Article

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EBA publishes validation requirements on initial margin models (EBA/RTS/2023/04 and EBA/Op/2023/7)

The European Banking Authority (EBA) published today its final draft Regulatory Technical Standards (RTS) on Initial Margin Model Validation (IMMV) under the European Markets Infrastructure Regulation (EMIR).

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), EMIR (European Markets Infrastructure Regulation), Interne Modelle, OTC-Derivate

FS-Branche(n)

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