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EBA publishes final draft technical standards on the treatment of non-trading book positions subject to foreign-exchange risk or commodity risk under the FRTB framework (EBA/RTS/2020/09)

The European Banking Authority (EBA) published today final draft Regulatory Technical Standards (RTS) on how institutions are to calculate the own funds requirements for foreign-exchange and commodity risk stemming from banking book positions under the FRTB standardised and internal model approaches.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Devisenrisiko, Eigenmittel / Eigenkapital, Framework, Marktpreisrisiken, Marktpreisrisikoregelungen, Trading, Wechselkursänderungen, Währungsrisiken

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