

PwC Plus Article

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Minimum haircut floors for securities financing transactions (BCBS 514)

The Committee has published for consultation two technical amendments to the chapter of the Basel Framework that sets out the calculation of minimum haircut floors for securities financing transactions (SFTs).

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Floors, Eigenmittel / Eigenkapital, Securities financing transactions (SFTs)

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Topics

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