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EBA publishes final draft technical standards on indirect exposures arising from derivatives underlying a debt or equity instrument (EBA/RTS/2021/03)

The European Banking Authority (EBA) published today final draft regulatory technical standards (RTS) specifying how institutions should determine exposures arising from derivative and credit derivative contracts not entered directly into with a client but whose underlying debt or equity instrument was issued by a client.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Großkredit / large exposure, Kreditderivate

FS-sector(s)

Banking & Capital Markets

Topics

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