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EBA publishes final draft technical standards on the determination of the exposure value of synthetic excess spread in synthetic securitisations (EBA/RTS/2023/02)

The European Banking Authority (EBA) published today its final draft Regulatory Technical Standards (RTS) specifying the determination by originator institutions of the exposure value of synthetic excess spread (SES).

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Kapitalmarkt, Securitisation / Verbriefung

FS-sector(s)

Banking & Capital Markets

Topics

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