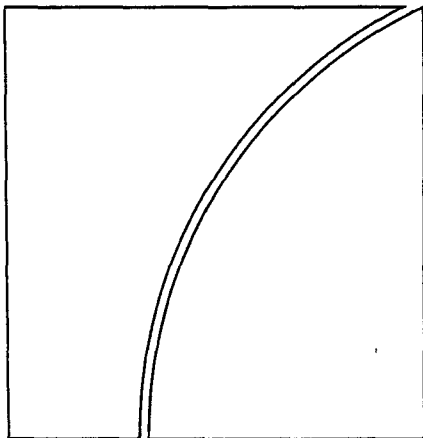Basel Committee
on Banking Supervision

Consultative document

Guidelines for Computing Capital for Incremental Risk in the Trading Book

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BANK FOR INTERNATIONAL SETTLEMENTS

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