

PwC Plus Article

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Discussion Paper on Implementation in the European Union of the revised market risk and counterparty credit risk frameworks (EBA/DP/2017/04)

This paper discusses some of the most important technical and operational challenges to implement the FRTB and SA-CCR in the EU. The paper aims at providing some preliminary views on how these implementation issues could be addressed and, at the same time, seeks early feedback from the stakeholders on the proposals. The paper also puts forward a roadmap for the development of the regulatory deliverables on the FRTB and SA-CCR included in the CRR2 proposal

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Framework, Kreditrisiken

Themen

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EBA - European Banking Authority