

PwC Plus Article

By EBA - European Banking Authority | 27. Juni 2019

EBA roadmap for the new market and counterparty credit risk approaches and consultation on technical standards on the IMA under the FRTB along with a data collection on non-modellable risk factors

The EBA published today its roadmap on the new market and counterparty credit risk approaches and launched a consultation on eleven draft RTS on the new IMA under the FRTB standards along with a data collection exercise on NMRF. The consultations run until 4 October 2019.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR II)
, Interne Modelle, Marktpreisrisiken, Risk Management Banking

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation

Verfasser

EBA - European Banking Authority