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By EBA - European Banking Authority | 27. März 2020

EBA FINAL draft RTS on criteria for assessing the modellability of risk factors under the Internal Model Approach (IMA) under Article 325be(3) of Regulation (EU) No 575/2013 (revised Capital Requirements Regulation – CRR2) (EBA/RTS/2020/03)

The European Banking Authority (EBA) published its final draft Regulatory Technical Standards (RTS) on the new Internal Model Approach (IMA) under the Fundamental Review of the Trading Book (FRTB). These technical standards conclude the first phase of the EBA roadmap towards the implementation of the market and counterparty credit risk frameworks in the EU.

Schlagwörter

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

FS-Branche(n)

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