PwC Plus Article

By EBA - European Banking Authority | 04. Juni 2020

Consultation Paper on Draft Regulatory Technical Standards on the calculation of the stress scenario risk measure under Article 325bk(3) of Regulation (EU) No 575/2013 (Capital Requirements Regulation 2 - CRR2) (EBA/CP/2020/10)

The European Banking Authority (EBA) launched a consultation on draft Regulatory Technical Standards (RTS) on the capitalisation of non-modellable risk factors (NMRFs) for institutions using the new Internal Model Approach (IMA) under the FRTB (Fundamental Review of the Trading Book).

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Internal ratings-based approach (IRBA), Kreditrisiken, Marktpreisrisiken

FS-Branche(n)

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