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EBA publishes final draft technical standards on capital requirements of non-modellable risks under the FRTB (EBA/RTS/2020/12)

These draft RTS are a key deliverables in the EBA’s work on implementing the FRTB in EU and part of its roadmap for the new market and counterparty credit risk approaches published on 27 June 2019.

Schlagwörter

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

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