

PwC Plus Article

By EBA - European Banking Authority | 12. März 2021

EBA consults on technical elements for the implementation of the alternative standardised approach for market risk as part of its FRTB roadmap (EBA/CP/2021/09 and EBA/CP/2021/10)

The European Banking Authority (EBA) launched today two public consultations on its draft Regulatory Technical Standards (RTS) on gross jump-to-default (JTD) amounts and its draft RTS on residual risk add-on (RRAO).

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Eigenmittel / Eigenkapital, Marktpreisrisikoregelungen, Risk Management Banking, Securitisation / Verbriefung

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation

Verfasser

EBA - European Banking Authority