

PwC Plus Article

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EBA consults on institutions' Pillar 3 disclosure of interest rate risk exposures (EBA/CP/2021/20)

The European Banking Authority (EBA) launched today a public consultation on draft implementing technical standards (ITS) on Pillar 3 disclosures regarding exposures to interest rate risk on positions not held in the trading book (IRRBB).

Schlagwörter

Anlagebuch, Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Framework, Interest Rate Risk in the Banking Book (IRRBB), Risk Management Banking, Zinsänderungsrisiken

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