

PwC Plus Article

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EBA publishes final draft technical standards on the alternative standardised approach for market risk as part of its FRTB roadmap (EBA/RTS/2021/09 and EBA/RTS/2021/10)

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

Schlagwörter

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

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