

PwC Plus Article

By EBA - European Banking Authority | 10. November 2021

EBA issues requirements on institutions' Pillar 3 disclosure of interest rate risk exposures (EBA/ITS/2021/07)

The European Banking Authority (EBA) published today its first draft implementing technical standards (ITS) on Pillar 3 disclosure of institutions' 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

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation

Verfasser

EBA - European Banking Authority