

PwC Plus Article

By EBA - European Banking Authority | 24. März 2023

EBA consults on standards for supervisors assessing the new market risk internal models under the Fundamental Review of the Trading Book (EBA/CP/2023/04)

The European Banking Authority (EBA) launched today a public consultation on its draft Regulatory Technical Standards (RTS) on the assessment methodology under which competent authorities verify institutions' compliance with the requirements applicable to their internal models under the Fundamental Review of the Trading Book (FRTB) rules.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Berichterstattung / Reporting, Capital Requirements Regulation (CRR), Compliance, Eigenmittel / Eigenkapital, Handelsbuch, Interne Modelle, Meldewesen - Banken, Risk Management Banking

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