

PwC Plus Article

By EBA - European Banking Authority | 01. Februar 2024

The EBA consults on draft technical standards on residual risk add-on hedges under the Fundamental Review of the Trading Book (EBA/CP/2024/04)

The European Banking Authority (EBA) today launched a public consultation on its draft Regulatory Technical Standards (RTS) on the conditions for determining whether an instrument attracting residual risk acts as a hedge.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR III), Handelsbuch, Marktpreisrisiken, Risk Management Banking, Trading

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation

Verfasser

EBA - European Banking Authority