

PwC Plus Article

By EBA - European Banking Authority | 12.05.2016

EBA Opinion on the Commission's intention to amend the Final Draft ITS on benchmarking of internal approaches under Article 78(8) of Directive 2013/36/EU (EBA/Op/2016/09)

These ITS and RTS follow the significant work that the EBA conducted on the comparability of capital requirements for internal ratings-based approach (IRBA) for credit risk and market internal risk models, including a series of benchmarking exercises run in 2013.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark, Capital Requirements Directive (CRD IV)

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority