

PwC Plus Article

By EBA - European Banking Authority | 19.07.2018

EBA Guidelines on the management of interest rate risk arising from non-trading book activities (EBA/GL/2018/02)

These guidelines on technical aspects of the management of interest rate risk arising from non trading activities are aimed at improving the management of IRRBB risks by institutions, and to promote the convergence of supervisory practices in reviewing and evaluating institutions under the Pillar 2 assessment process.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Credit Spread Risk in the Banking Book (CSRBB), Interest Rate Risk in the Banking Book (IRRBB), Supervisory Review and Evaluation Process (SREP), Zinsänderungsrisiken

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority