

PwC Plus Article

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EBA Consultation on draft RTS on mapping of derivative transactions to risk categories, on supervisory delta formula for interest rate options and on determination of long or short positions in the SA-CCR (Capital Requirements Regulation 2 - CRR2) (EBA/CP/2019/03)

The European Banking Authority (EBA) launched today a consultation on four draft Regulatory Technical Standards (RTS) on the Standardised Approach for Counterparty Credit Risk (SA-CCR).

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR II)
, counterparty credit risk

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority