

PwC Plus Article

By EBA - European Banking Authority | 27.06.2019

EBA Consultation on Draft RTS on Liquidity horizons for the Internal Model Approach (IMA) under points (a) to (d) of Article 325bd(7) of Regulation (EU) No 575/2013 (CRR2) (EBA/CP/2019/05)

The EBA published today its roadmap on the new market and counterparty credit risk approaches and launched a consultation on eleven draft RTS on the new IMA under the FRTB standards along with a data collection exercise on NMRF. The consultations run until 4 October 2019.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR II),
Interne Modelle, Marktpreisrisiken, Risk Management Banking

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority