

PwC Plus Article

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EBA roadmap for the new market and counterparty credit risk approaches and consultation on technical standards on the IMA under the FRTB along with a data collection on non-modellable risk factors

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

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