

PwC Plus Article

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EBA Consultation on Draft RTS on Criteria for assessing the modellability of risk factors under the Internal Model Approach (IMA) under Article 325be(3) of Regulation (EU) No 575/2013 (CRR2) (EBA/CP/2019/07)

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