

PwC Plus Article

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EBA launches a consultation on draft RTS on the treatment of non-trading book positions subject to foreign-exchange risk or commodity risk under the FRTB framework (EBA-CP-2020-01)

The European Banking Authority (EBA) launched a consultation on draft Regulatory Technical Standards (RTS) on how institutions should calculate the own funds requirements for market risk for their non-trading book positions that are subject to foreign-exchange risk or commodity risk under the FRTB standardised and internal model approaches.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Interne Modelle, Marktpreisrisiken, Marktpreisrisikoregelungen, Währungsrisiken

Topics

Risk & Regulation

Issuing Body

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