

PwC Plus Article

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EBA issues requirements on institutions' Pillar 3 disclosure of interest rate risk exposures (EBA/ITS/2021/07)

The European Banking Authority (EBA) published today its first draft implementing technical standards (ITS) on Pillar 3 disclosure of institutions' exposures to interest rate risk on positions not held in the trading book (IRRBB).

Keywords

Anlagebuch, Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Framework, Interest Rate Risk in the Banking Book (IRRBB), Risk Management Banking, Zinsänderungsrisiken

FS-sector(s)

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