

PwC Plus Article

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EBA publishes final standards and guidelines on interest rate risk arising from non-trading book activities (EBA/GL/2022/14, EBA/RTS/2022/09, EBA/RTS/2022/10)

The European Banking Authority (EBA) published today a final set of Guidelines and two final draft Regulatory Technical Standards (RTS) specifying technical aspects of the revised framework capturing interest rate risks for banking book (IRRBB) positions.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Basel III, Credit Spread Risk in the Banking Book (CSRBB), Eigenmittel / Eigenkapital, Interest Rate Risk in the Banking Book (IRRBB), Interne Modelle, Supervisory Review and Evaluation Process (SREP), Zinsänderungsrisiken

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