

PwC Plus Article

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EBA consults on standards for supervisors assessing the new market risk internal models under the Fundamental Review of the Trading Book (EBA/CP/2023/04)

The European Banking Authority (EBA) launched today a public consultation on its draft Regulatory Technical Standards (RTS) on the assessment methodology under which competent authorities verify institutions' compliance with the requirements applicable to their internal models under the Fundamental Review of the Trading Book (FRTB) rules.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Berichterstattung / Reporting, Capital Requirements Regulation (CRR), Compliance, Eigenmittel / Eigenkapital, Handelsbuch, Interne Modelle, Meldewesen - Banken, Risk Management Banking

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority