

PwC Plus Article

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The EBA publishes final standards for Supervisors assessing new market risk internal models (EBA/RTS/2023/05)

The European Banking Authority (EBA) today published its final 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), Framework, Handelsbuch, Interne Modelle, Risk Management Banking, counterparty credit risk

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