

PwC Plus Article

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The EBA revises reporting requirements for market risk (EBA/ITS/2024/02)

As the implementation of the FRTB in the EU approaches, the EBA revised the information to be reported on the own funds requirements under the alternative approaches, and adds reporting on reclassifications of instrument between the regulatory books.

Keywords

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

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority