

PwC Plus Article

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The EBA consults on draft technical standards on residual risk add-on hedges under the Fundamental Review of the Trading Book (EBA/CP/2024/04)

The European Banking Authority (EBA) today launched a public consultation on its draft Regulatory Technical Standards (RTS) on the conditions for determining whether an instrument attracting residual risk acts as a hedge.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR III), Handelsbuch, Marktpreisrisiken, Risk Management Banking, Trading

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Banking & Capital Markets

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