

FISMA/13843 - DB contact on CRR III/ FRTB

Meeting date and place

Meeting held on 03/05/2022 15:00

Participating organisation(s) representative(s)

Deutsche Bank AG **Participant, Requester**
Deutsche Bank AG **Participant**

Main issues discussed

DB representatives presented the impact of the current RRAO treatment and of the calibration of the FX/IR Vega Risk under the standardised approach calculation for the market risk requirements on specific intermediation activities that they are proposing to some clients for hedging purposes and the resulting issue with the supposedly excessive impact that could put into question the viability of those activities.

Directorate or unit

FISMA.D.1

Internal participants

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| FISMA D/1 | @ec.europa.eu) | For information |
| FISMA D/1 | @ec.europa.eu) | For information |
| FISMA D/1 | @ec.europa.eu) | Participant |
| FISMA D/1 | @ec.europa.eu) | Notetaker, Participant |
| FISMA D/1 | @ec.europa.eu) | Participant |

Author(s) of minutes

Validator and validation date