
Press release

AFME Supports Delegated Act Delaying Implementation of EU Market Risk Framework

4 June 2026

Following the adoption today by the European Commission of the Delegated Act implementing market risk rules under the Basel global bank accords – including a “multiplier,” which offsets any rise in capital requirements for market risk until the end of 2029 - **Caroline Liesegang, Managing Director, Head of Capital & Risk Management at the Association for Financial Markets in Europe (AFME)**, commented:

“AFME supports the Commission’s decision to implement the market risk rules from 1 January 2027 alongside a multiplier that effectively offsets increases in FRTB capital requirements until 2029. We also welcome the targeted amendments the Commission has introduced in the meantime.”

“The Delegated Act reflects the need for further clarity and alignment between jurisdictions, which is particularly important for internationally active banks and critical to avoid unnecessary regulatory fragmentation. We now urge authorities to provide the remaining essential clarifications as soon as possible.”

– Ends –

AFME Contacts

Rebecca Hansford

rebecca.hansford@afme.eu

+44 (0)20 3828 2693

About AFME:

The Association for Financial Markets in Europe (AFME) is the voice of the leading banks in Europe’s financial markets, providing expertise across a broad range of regulatory and capital markets issues. We represent over 150 leading global and European banks and other significant market players. Our members play a vital role in Europe’s financial ecosystem, underwriting around 90% of European corporate and sovereign debt, and 85% of European listed equity capital issuances. Importantly, AFME members are market makers, providing liquidity, which is essential for ensuring financial markets can function efficiently. We also represent law firms and other associate members which advise market participants and support AFME’s legal and regulatory initiatives. For more information please visit the AFME website: www.afme.eu