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Basel IV-Channel – Episode 28: Challenges due to IFRS 9 dimension in the EBA stress test

Our experts on credit risk modelling are discussing various implications of IFRS 9 introduction within the course of the EU-wide stress test exercise.

Link zum Video auf der Mediasite:

<https://streaming.pwc.de/Mediasite/Play/abe4dc2b5d324cd2a7f7f365ef7c2b8a1d>

Schlagwörter

Basel IV, IFRS 9, Stresstest

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Banking & Capital Markets

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