

PwC Plus Article

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Minimum capital requirements for market risk (BCBS 457)

This standard has been integrated into the consolidated Basel Framework.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Basel III, Basel IV, Handelsbuch, Interne Modelle, Marktpreisrisiken, Marktpreisrisikoregelungen, Risk Management Banking

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