PwC Plus Article
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EBA consults on Guidelines on criteria for the use of data inputs in the expected shortfall risk measure under the Internal Model Approach (EBA/CP/2020/21)

The European Banking Authority (EBA) launched a consultation on draft Guidelines on criteria for the use of data inputs in the risk-measurement model referred to in Article 325bc under the Internal Model Approach (IMA) for market risk.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR II), Internal ratings-based approach (IRBA), Kreditrisiken, Marktpreisrisiken, counterparty credit risk

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