

PwC Plus Article

By EBA - European Banking Authority | 10. März 2023

EBA publishes annual assessment of banks' internal approaches for the calculation of capital requirements (EBA/REP/2023/08 and EBA/REP/2023/09)

The European Banking Authority (EBA) published today its Reports on the annual market and credit risk benchmarking exercises conducted in 2022.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark, Capital Requirements Regulation (CRR), Coronavirus (COVID-19), Eigenmittel / Eigenkapital, Internal ratings-based approach (IRBA), Kreditrisiken, Marktpreisrisiken, Rating, Risk Management Banking, Risk-weighted asset (RWA)

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