

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.



Keywords

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

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

BCBS - Basel Committee on Banking Supervision