

PwC Plus Article

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Revisions to market risk disclosure requirements (BCBS 484)

Revisions to market risk disclosure requirements sets out adjustments to the Pillar 3 templates for the revised market risk framework to reflect the changes introduced in Minimum capital requirements for market risk published in January 2019.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Framework, Interne Modelle, Marktpreisrisiken, Marktpreisrisikoregelungen

FS-sector(s)

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Topics

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Issuing Body

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