

PwC Plus Article

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EBA consults on the list of advanced economies to determine equity risk under the new market risk regime (EBA/CP/2021/14)

To ensure compliance with the international standards, the consultation paper proposes a list of advanced economies corresponding to the list provided in the Fundamental Review of the Trading Book (FRTB).

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), CCP (Central Counter Party), Capital Requirements Regulation (CRR II), Eigenmittel / Eigenkapital, Kreditrisiken, Risk Management Allgemein

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