PwC Plus Article

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EBA publishes final Guidelines for the use of data inputs in the expected shortfall risk measure under the Internal Model Approach (EBA/GL/2021/07)

The Guidelines, which are part of the deliverables included in the roadmap for the new market and counterparty credit risk approaches, will be applicable from 1 January 2022.

Keywords

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

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