

PwC Plus Article

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Revisions to market risk disclosure requirements (BCBS 529)

The market risk disclosure requirements include a number of adjustments to reflect the revised market risk framework introduced in Minimum capital requirements for market risk in January 2019.

Keywords

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

FS-sector(s)

Banking & Capital Markets

Topics

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Issuing Body

BCBS - Basel Committee on Banking Supervision