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Regulatory Blog: CRR III Channel News (4): Revised CVA approaches and new trading book boundary: Finalising FRTB and CVA

Global Basel IV Leader Martin Neisen and Belgian Basel IV Leader Guillaume Magdelyns highlight the CRR III capital requirements for the assessment of market risk and CVA.

Link to the video on the Mediasite:

<https://streaming.pwc.de/Mediasite/Play/1cd42e8bac9f470a8defeb41e75694a01d>

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Bankenaufsicht (Europäische und Internationale Organisationen), Basel III, Basel IV, Capital Requirements Directive (CRD VI), Capital Requirements Regulation (CRR III)

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