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Regulatory Blog: CRR III Channel News (6): IRB – New input floors and revised partial use requirements

Global Basel IV Leader Martin Neisen and Basel IV Leader Portugal Luís Filipe Barbosa take a closer look at the details of the Internal Ratings Based Approach in CRR III.

Link to the video on the Mediasite:

<https://streaming.pwc.de/Mediasite/Play/28f963f620da430d8ce77eb26cb3215e1d>

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Basel III, Basel IV, Capital Requirements Directive (CRD IV), Capital Requirements Regulation (CRR III), Interest Rate Risk in the Banking Book (IRRBB)

FS-sector(s)

Banking & Capital Markets

Topics

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