

PwC Plus Article

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The EBA is collecting bank data on interest rate risk in the banking book (EBA BS 2023 514)

This data collection will provide competent authorities and the EBA with timely and necessary data and tools to monitor risks arising from interest rate changes and the implementation of the IRRBB scrutiny plan.



Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Datenanalyse, Datenübersicht, Eigenmittel / Eigenkapital, Inflation, Interest Rate Risk in the Banking Book (IRRBB), Meldewesen - Banken

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