

PwC Plus Article

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EBA consults on standards for assessing the materiality of extensions and changes to the new market risk internal models under the Fundamental Review of the Trading Book (EBA/CP/2023/36)

The consultation runs until 29 February 2023.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR),
Interne Modelle, Kreditrisiken, Trading

FS-sector(s)

Banking & Capital Markets, Asset & Wealth Management

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority