

PwC Plus Article

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Recalibration of shocks for interest rate risk in the banking book (BCBS 561)

The Basel Committee on Banking Supervision has issued a public consultation on proposed adjustments to its standard on interest rate risk in the banking book (IRRBB).

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Interest Rate Risk in the Banking Book (IRRBB), Marktpreisrisiken, Risk Management Banking, Zinsrisiko, Zinsänderungsrisiken

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

BCBS - Basel Committee on Banking Supervision