

Regulatory Blog

By PwC Deutschland | 28 August 2024

EBA stress test 2025 video series: (4) Market Risk & NII

Martin Neisen, Philipp Schröder and Pablo Suarez Manjon give an overview about the development, new approaches and methods for calculating market risk and net interest income (NII) in the 2025 EBA stress test.

What are the most important changes in the stress test methodology regarding market risk and NII ?

Which factors and parameters have the biggest impact on the calculation of market risk and NII?

How to tackle the upcoming challenges and what should banks do right now?



Get ongoing updates on the topic via regulatory horizon scanning in our research application, PwC Plus. Read more about the opportunities and offerings [here](#).

To further PwC Blogs

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR III), Market Risk, Stresstest

Contact



Martin Neisen

Frankfurt am Main

martin.neisen@pwc.com



Christoph Himmelmann

Frankfurt am Main

christoph.himmelmann@pwc.com