Regulatory Blog

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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?

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Keywords

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Contact

Martin Neisen

Frankfurt am Main

martin.neisen@pwc.com

Christoph Himmelmann

Frankfurt am Main

christoph.himmelmann@pwc.com