

PwC Plus Article

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EBA Consultation on Guidelines on the treatment of CVA risk under the supervisory review and evaluation process (SREP) (EBA/CP/2015/21)

Consultation on Guidelines on the treatment of credit value adjustment (CVA) risk under the supervisory review and evaluation process (SREP), as well as a data collection exercise for the Quantitative Impact Study (QIS) to calibrate the threshold values.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Credit Valuation Adjustment (CVA), Kreditrisiken, Supervisory Review and Evaluation Process (SREP)

FS-Branche(n)

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