

PwC Plus Article

By EBA - European Banking Authority | 09. Februar 2017

EBA final draft RTS on procedures for excluding third country NFCS from CVA Risk charge under Article 382(5) CRR (EBA/RTS/2017/01)

These Regulatory Technical Standards (RTS) align the treatment of non-financial counterparties (NFCs) established in a third country with the treatment of EU NFCs.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Directive (CRD IV), Credit Valuation Adjustment (CVA), Marktpreisrisiken

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation

Kontakt



Matthias Eisert

Frankfurt am Main

matthias.eisert@pwc.com

Verfasser

EBA - European Banking Authority