

PwC Plus Article

By EBA - European Banking Authority | 21. Juni 2017

EBA final draft RTS for determining proxy spread and limited smaller portfolios for credit valuation adjustment under Art 383(7) of CRR (EBA/RTS/2017/07)

These amending RTS on CVA proxy spread address difficulties associated with the determination of proxy spreads for large numbers of counterparties as well as issues linked with LGDMKT. They specify cases where alternative approaches can be used for the purposes of identifying an appropriate proxy spread and LGDMKT thus leading to a more adequate calculation of own funds requirements for CVA risk

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Credit Valuation Adjustment (CVA), Marktpreisrisikoregelungen

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation

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