

PwC Plus Article

By ECB - European Central Bank | 25. September 2017

ECB publishes guide on materiality assessment for changes to counterparty credit risk models

The European Central Bank (ECB) today published the ECB guide on materiality assessment (EGMA) for changes or extensions to counterparty credit risk models.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), CCP (Central Counter Party), Credit Valuation Adjustment (CVA), Interne Modelle, Single Supervisory Mechanism (SSM)

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation

Verfasser

ECB - European Central Bank