

Downloaded from PwC Plus on 08.05.2024 19:17h

PwC Plus Article

By ECB - European Central Bank | 15. Dezember 2017

ECB seeks industry feedback on assessment of internal models used for calculating counterparty credit risk



Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), CCP (Central Counter Party), Credit Valuation Adjustment (CVA), Interne Modelle, Kreditrisiken

Themen

Risk & Regulation

Verfasser

ECB - European Central Bank