

PwC Plus Article

By EBA - European Banking Authority | 04. Mai 2018

EBA publishes results of its 2016 CVA risk monitoring exercise

EBA published a report today on its 2016 CVA risk monitoring exercise, which assesses the impact on own funds requirements of the reintegration of the transactions currently exempted from the scope of the CVA risk charge.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Credit Valuation Adjustment (CVA), Marktpreisrisikoregelungen, Stresstest

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