

PwC Plus Article

By BCBS - Basel Committee on Banking Supervision | 18. Oktober 2018

Leverage ratio treatment of client cleared derivatives (BCBS 451)

A key element of the Basel Committee's post-crisis Basel III reforms is the introduction of a leverage ratio requirement.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Derivate, Eigenmittel / Eigenkapital, Kreditrisiken, leverage ratio

Themen

Risk & Regulation

Verfasser

BCBS - Basel Committee on Banking Supervision