

PwC Plus Article

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ECB guides to ICAAP and ILAAP

The two internal processes for ensuring that banks identify, effectively manage and cover their capital and liquidity risks at all times – the ICAAP and ILAAP – are key to increasing banks' resilience. The ECB's final guides on the two provide detailed principles, explanations and examples.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Directive (CRD IV), ICAAP/RTF, Liquidität, Liquiditätsrisiken, Risikotragfähigkeit, Supervisory Review and Evaluation Process (SREP)

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