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Credit Valuation Adjustment risk - targeted revisions (BCBS 488)

Improvements to the capital framework to better capture CVA risk is one of the key elements of the Basel Committee's overall efforts to reform global regulatory standards in response to the global financial crisis.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Basel III, Basel IV, Credit Valuation Adjustment (CVA), Marktpreisrisiken, Marktpreisrisikoregelungen, Risk Management Banking

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