PwC Plus Article

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Targeted revisions to the credit valuation adjustment risk framework (BCBS 507)

The credit valuation adjustment (CVA) risk framework replaces an earlier version of the standard as published in December 2017.

Keywords

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

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