

PwC Plus Article

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EBA Peer Review finds credit valuation adjustment risk is overall supervised sufficiently and recommends some follow-up measures to further strengthen supervision (EBA/REP/2023/15)

The European Banking Authority (EBA) published today its Peer Review on excluding transactions with non-financial counterparties established in a third country from credit valuation adjustment (CVA) risk.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark, Capital Requirements Regulation (CRR), Credit Valuation Adjustment (CVA), Risk Management Banking, Securities financing transactions (SFTs), Supervisory Review and Evaluation Process (SREP)

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