

COMMUNIQUE

■ PUBLICATION OF A CONSULTATION DOCUMENT OF THE EUROPEAN COMMISSION ON COUNTERPARTY CREDIT RISK

The European Commission has published a consultation document "Counterparty credit risk – capitalisation of bank exposures to central counterparties and treatment of incurred credit valuation adjustment" on the calculation of capital requirements for exposures to central counterparties, as well as on the treatment of incurred credit valuation adjustment for counterparty credit risk arising from over-the-counter derivatives.

Interested parties are invited to send their contributions until 9 March 2011 to markt-crd-consultation@ec.europa.eu.

Luxembourg, 23 February 2011

