

Risikogewichte für STC-Verbriefungen im Vergleich zu Nicht-STC Verbriefungen

Senior Tranche einer fiktiven Verbriefung

In diesem Beispiel werden Risikogewichte für die Senior Tranche einer fiktiven nicht-STC Verbriefung mit drei neuen Ansätzen berechnet. Die Risikogewichte werden dann für die gleiche Tranche der gleichen fiktiven Verbriefung unter der Annahme berechnet, dass alle STC Kriterien erfüllt sind. Beobachtung:

- Abnahme der Risikogewichte
- Größter Rückgang der Risikogewichte in der Kategorie SEC-SA



Die Attraktivität T-Verbriefungen im Hinblick auf Basel

Kerstin T. Hausch



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