

PwC Plus Article

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Draft RTS on the homogeneity of the underlying exposures in securitisation (EBA/CP/2017/21)

The homogeneity requirement aims to facilitate the assessment of underlying risks by investors and to enable them to perform robust due diligence. Its application is, therefore, one of prerequisites for a more risk sensitive regulatory treatment of the securitisation. The RTS are applicable to both asset-backed commercial paper (ABCP) and non-ABCP securitisations.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Securitisation / Verbriefung

Themen

Risk & Regulation

Verfasser

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