

PwC Plus Article

By EBA - European Banking Authority | 19. Juni 2018

Consultation on draft RTS on the calculation of Kirb in accordance with the purchased receivables approach (EBA/CP/2018/10)

These draft RTS aim at striking the right balance between the need to acknowledge the specific circumstances under which institutions calculate capital requirements in the context of a securitisation transaction and the need to maintain appropriately safe and prudent requirements on the internal modelling of capital requirements.

Schlagwörter

Internal ratings-based approach (IRBA), Loss Given Default (LGD), Probability of Default (PD),
Securitisation / Verbriefung

Themen

Risk & Regulation

Verfasser

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