

PwC Plus Article

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EBA final draft RTS on the homogeneity of the underlying exposures in securitisation (EBA/RTS/2018/02)

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.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Securitisation / Verbriefung

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation

Verfasser

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