

PwC Plus Article

By EBA - European Banking Authority | 25. Juni 2019

EBA issues 2020 EU-wide stress test methodology for discussion

The EBA published today the 2020 EU-wide stress test draft methodology, templates and template guidance, which will be discussed with the industry.

Schlagwörter

Basel IV, Capital Requirements Regulation (CRR II), Capital Requirements Regulation (CRR), Derivate, IFRS 9, Kreditrisiken, Loss Given Default (LGD), SA-CCR, Stresstest, Transparenz

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation

Verfasser

EBA - European Banking Authority