

PwC Plus Article

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EBA Consultation on Draft Guidelines on the determination of the weighted average maturity (WAM) of the contractual payments due under the tranche (EBA/CP/2019/08)

The EBA launched a public consultation on draft Guidelines (GLs) on the determination of the weighted average maturity (WAM) of the contractual payments due under the tranche, as per the Capital Requirements Regulation (CRR) Article 257(1) (a).

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Securitisation / Verbriefung

Themen

Risk & Regulation

Verfasser

EBA - European Banking Authority