

PwC Plus Article

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EBA consults on technical standards specifying the determination of indirect exposures arising from (credit) derivative contracts underlying a debt or equity instrument for large exposures purposes (EBA/CP/2020/14)

The European Banking Authority (EBA) launched today a consultation on draft regulatory technical standards (RTS) specifying how institutions should determine exposures arising from derivative and credit derivative contracts not entered directly into with a client but whose underlying debt or equity instrument was issued by a client.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR),
Derivate, Großkredit / large exposure, Kreditderivate

FS-Branche(n)

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