PwC Plus Article

By EBA - European Banking Authority | 31. August 2020

EBA issues Opinion regarding the European Commission’s intention to amend the EBA’s final draft RTS on economic downturn (EBA/Op/2020/12)

The European Banking Authority (EBA) published an Opinion in response to the European Commission’s intention to amend the EBAs final draft Regulatory Technical Standard (RTS) on the specification of the nature, severity and duration of an economic downturn.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Coronavirus (COVID-19), Internal ratings-based approach (IRBA), Interne Modelle, Loss Given Default (LGD)

FS-Branche(n)

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