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PwC Plus Article

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EBA publishes amended technical standards on credit risk adjustments (EBA/RTS/2021/15)

The proposed amendment to the existing RTS on credit risk adjustments introduces a change to the recognition of total credit risk adjustments to ensure that the risk weight remains the same in both cases.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Coronavirus (COVID-19), Credit Valuation Adjustment (CVA), Eigenmittel / Eigenkapital, Kreditrisiken, Non-Performing Loans (NPL), Risk Management Banking, Risk-weighted asset (RWA), Value at Risk, Vermögenswerte / financial assets

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