

PwC Plus Article

By EBA - European Banking Authority | 09. August 2022

EBA consults on technical standards to help originator institutions determine the exposure value of synthetic excess spread in securitisations (EBA/CP/2022/11)

The EBA launched today a public consultation on its draft RTS on the determination by originator institutions of the exposure value of synthetic excess spread (SES) in securitisations.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Kapitalmarkt, Securitisation / Verbriefung

FS-Branche(n)

Banking & Capital Markets

Themen

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