

PwC Plus Article

By EBA - European Banking Authority | 15.12.2017

Draft RTS on the homogeneity of the underlying exposures in securitisation (EBA/CP/2017/21)

The homogeneity requirement aims to facilitate the assessment of underlying risks by investors and to enable them to perform robust due diligence. Its application is, therefore, one of prerequisites for a more risk sensitive regulatory treatment of the securitisation. The RTS are applicable to both asset-backed commercial paper (ABCP) and non-ABCP securitisations.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Securitisation / Verbriefung

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority