

PwC Plus Article

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EBA Final Draft RTS on the conditions to allow institutions to calculate KIRB in accordance with the purchased receivables (EBA/RTS/2019/01)

These draft RTS aim at striking the right balance between the need to acknowledge the specific circumstances under which institutions calculate capital requirements in the context of a securitisation transaction and the need to maintain appropriately safe and prudent requirements on the internal modelling of capital requirements.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Internal ratings-based approach (IRBA), Loss Given Default (LGD), Probability of Default (PD), Securitisation / Verbriefung

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority