

PwC Plus Article

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EBA issues 2020 EU-wide stress test methodology for discussion

The EBA published today the 2020 EU-wide stress test draft methodology, templates and template guidance, which will be discussed with the industry.

Keywords

Basel IV, Capital Requirements Regulation (CRR II), Capital Requirements Regulation (CRR), Derivate, IFRS 9, Kreditrisiken, Loss Given Default (LGD), SA-CCR, Stresstest, Transparenz

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