

PwC Plus Article

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Consultation Paper on draft ITS amending Implementing Regulation (EU) 2016/2070 with regard to benchmarking of internal models (EBA/CP/2019/15)

The EBA launched a consultation to amend the Commission's Implementing Regulation on benchmarking of internal models to adjust the benchmarking portfolios and reporting requirements in view of the benchmarking exercise it will carry out in 2021.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark, Internal ratings-based approach (IRBA), Interne Modelle

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority