

PwC Plus Article

By EBA - European Banking Authority | 04.05.2020

EBA updated ITS package for 2021 benchmarking exercise includes IFRS9 template (EBA/ITS/2020/02)

The EBA published an update to its ITS on benchmarking of internal approaches. The updated ITS include all benchmarking portfolios that will be used for the 2021 exercise.

Keywords

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

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority