

PwC Plus Article

By BCBS - Basel Committee on Banking Supervision | 26.11.2020

Capital treatment of securitisations of non-performing loans (BCBS 511)

The Committee is publishing the technical amendment setting out capital requirements for non-performing loan securitisations.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Non-Performing Loans (NPL),
Securitisation / Verbriefung

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

BCBS - Basel Committee on Banking Supervision