

PwC Plus Article

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EBA issues Opinion to the European Commission on the proposed amendments to the EBA final draft RTS on IRB assessment methodology (EBA/Op/2020/20)

The EBA publishes an Opinion on the amendments proposed by the European Commission as regards the EBA final draft RTS specifying the assessment methodology competent authorities are to follow when assessing the compliance of credit institutions and investment firms with the requirements to use the IRB approach laid down in the CRR.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Finanzmathematik Banking, Internal ratings-based approach (IRBA), Risk Management Banking

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority