

PwC Plus Article

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EBA consults on technical standards to help originator institutions determine the exposure value of synthetic excess spread in securitisations (EBA/CP/2022/11)

The EBA launched today a public consultation on its draft RTS on the determination by originator institutions of the exposure value of synthetic excess spread (SES) in securitisations.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Kapitalmarkt, Securitisation / Verbriefung

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

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