

Regulatory Blog

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EBA stress test 2025 video series: (3) Credit Risk

Martin Neisen and Petr Geraskin explain why credit risk part take center stage in the EBA stress test 2025.

They take a closer look at special aspects, which banks must consider for credit risk within the stress test exercise.

How to tackle the key challenges related to CRR3, the usage of satellite models, reporting on forbearance and coverage of country and sector specifics?

How can banks prepare and what steps need to be taken now?



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Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR III), Kreditrisiken, Risk-weighted asset (RWA), Stresstest

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