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PwC Plus Article

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EBA final draft ITS on benchmarking portfolios, templates, definitions and IT solutions under Article 78 CRD IV (EBA/ITS/2015/01)

These ITS and RTS follow the significant work that the EBA conducted on the comparability of capital requirements for internal ratings-based approach (IRBA) for credit risk and market internal risk models, including a series of benchmarking exercises run in 2013.

Schlagwörter

Advanced Measurement Approach (AMA), Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark, Capital Requirements Directive (CRD IV), Credit Valuation Adjustment (CVA), Interne Modelle, Kreditrisiken, Value at Risk, Währungsrisiken

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