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By EBA - European Banking Authority | 19. Januar 2017

EBA Presentation on Guidelines on PD estimation, LGD estimation and treatment of defaulted assets

Slides and Presentation of the EBA Public hearing

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Internal ratings-based approach (IRBA), Kreditrisiken, Loss Given Default (LGD), Probability of Default (PD)

FS-Branche(n)

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