PwC Plus Article

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EBA Guidelines on PD estimation, LGD estimation and the treatment of defaulted exposures (EBA/GL/2017/16)

These draft Guidelines are part of the EBA’s broader work on the review of the IRB approach aimed at reducing the unjustified variability in the outcomes of internal models, while preserving the risk sensitivity of capital requirements.

Schlagwörter

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

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