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PwC Plus Article

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EBA Final Draft RTS on the specification of nature, severity and duration of an economic downturn in accordance with Art 181(3)(a) and 182(4)(a) of CRR (EBA/RTS/2018/04)

These draft RTS and GLs 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), Interne Modelle, Loss Given Default (LGD)

FS-Branche(n)

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