PwC Plus Article

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EBA reports on results from the 2018 market risk benchmarking exercise

EBA releases its annual assessment of the consistency of internal model outcomes

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Internal ratings-based approach (IRBA), Interne Modelle, Kreditrisiken, Loss Given Default (LGD), Marktpreisrisikoregelungen, Probability of Default (PD), Risikoaktiva, Risk Management Banking, Risk-weighted asset (RWA)

Themen

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Verfasser

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