

PwC Plus Article

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EBA consultation Guidelines on credit risk mitigation for institutions applying the IRB approach with own estimates of LGD (EBA/CP/2019/01)

These Guidelines on Credit Risk Mitigation (CRM) in the context of the advanced internal rating-based (A-IRB) approach, aim to eliminate the remaining significant differences in approaches in the area of CRM, which are either due to different supervisory practices or bank-specific choices. These Guidelines complement the EBA Report on CRM, which focused on the standardised approach (SA) and the foundation-IRB approach (F-IRB).

Schlagwörter

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

Themen

Risk & Regulation

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