

PwC Plus Article

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EBA progress report on the IRB Roadmap - monitoring, implementation, reporting and transparency

EBA published a progress report on the roadmap set out in 2016 to repair internal models used to calculate own funds requirements for credit risk under the IRB approach.

Schlagwörter

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

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