PwC Plus Article

By EBA - European Banking Authority | 31. Januar 2020

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

The European Banking Authority (EBA) published today two Reports on the consistency of risk weighted assets (RWAs) across all EU institutions authorised to use internal approaches for the calculation of capital requirements.

Schlagwörter

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

FS-Branche(n)

Banking & Capital Markets

Themen

Risk & Regulation

Verfasser

EBA - European Banking Authority