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EBA consults on draft technical standards on default probabilities and loss given default for default risk model under the internal approach for market risk (EBA/CP/2020/12)

EBA launched a consultation on draft RTS on default probabilities (PDs) and losses given default (LGDs) for default risk model for institutions using the new Internal Model Approach (IMA) under the Fundamental Review of the Trading Book (FRTB).

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR II), Eigenmittel / Eigenkapital, Internal ratings-based approach (IRBA), Interne Modelle, Loss Given Default (LGD), Marktpreisrisiken, Risk Management Banking

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