PwC Plus Article

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# EBA clarifies the use of COVID-19-impacted data for internal credit risk models

**The European Banking Authority (EBA) today published four draft principles to support supervisory efforts in assessing the representativeness of COVID-19-impacted data for banks using internal ratings based (IRB) models.**

**Schlagwörter**

Bankenaufsicht (Europäische und Internationale Organisationen), Capital Requirements Regulation (CRR), Coronavirus (COVID-19), Internal ratings-based approach (IRBA), Kreditrisiken, Loss Given Default (LGD), Rating

**FS-Branche(n)**

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