

Downloaded from PwC Plus on 03.05.2024 15:11

PwC Plus Article

By EBA - European Banking Authority | 10.01.2019

EBA report on results from the 2018 low and high default portfolio exercise

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

Keywords

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

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority