

PwC Plus Article

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EBA publishes final Guidelines on the estimation of LGD under an economic downturn (EBA/GL/2019/03)

The European Banking Authority (EBA) published today its final Guidelines specifying how institutions should quantify the estimation of loss given default (LGD) appropriate for conditions of an economic downturn.

Keywords

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

Topics

Risk & Regulation

Issuing Body

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