

PwC Plus Article

By EBA - European Banking Authority | 17.12.2020

EBA launches consultation to amend standards on benchmarking of internal models (EBA/CP/2020/28)

The EBA benchmarking exercise forms the basis for both supervisory assessment and horizontal analysis of internal models.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark, Framework, IFRS 9, Internal ratings-based approach (IRBA), Interne Modelle, Kreditrisiken, Risk Management Banking

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

EBA - European Banking Authority