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EBA publishes final draft technical standards specifying how to identify the appropriate risk weights and conditions when assessing minimum LGD values for exposures secured by immovable property (EBA/RTS/2021/12)

The European Banking Authority (EBA) published today its final draft Regulatory Technical Standards (RTS) specifying the types of factors and conditions to be considered for the assessment of the appropriateness of risk weights and of minimum loss given default (LGD) values.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Immobilienmarkt, Internal ratings-based approach (IRBA), Loss Given Default (LGD), Risk Management Banking, Risk-weighted asset (RWA), Systemisches Risiko, Wohnimmobilien

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