

PwC Plus Article

By DK - Die Deutsche Kreditwirtschaft | 02.11.2022

GBIC comments on the EBA's supervisory handbook on the validation of IRB rating systems

GBIC welcomes the EBA's intention to establish transparency on supervisory expectations by developing a general handbook on the validation of IRB rating procedures and thus to provide banks with a consistent and reliable validation framework.

Keywords

Bankenaufsicht (Deutschland), Bankenaufsicht (Europäische und Internationale Organisationen), Corporate Governance, Framework, Internal ratings-based approach (IRBA), Interne Modelle, Loss Given Default (LGD), Rating, Transparenz

FS-sector(s)

Banking & Capital Markets

Topics

Risk & Regulation

Issuing Body

DK - Die Deutsche Kreditwirtschaft