Abbreviations

A-IRB = Advanced Internal Ratings Based
ASRF = Asymptotic Single Risk Factor
BCBS = Basel Committee on Banking Supervision
BIS = Bank for International Settlements
EAD = Exposure at Default
EC = Economic Capital
EL = Expected Loss
ES = Expected Shortfall
F-IRB = Foundation Internal Ratings Based
LGD = Loss Given Default
M = Maturity
OECD = Organisation for Economic Co-Operation and Development
PD = Probability of Default
SA = Standardized Approach
SME = Small and Medium size Enterprises
VaR = Value at Risk
EVT = Extreme Value Theory
POT = Peaks Over Threshold