

Retail (SRRS 1, 2,3,4,5,12)

BRR in LBC scale	Associated PD - 2019		
	PD Min	PD Max	Exp. PD
1	0.00%	0.04%	0.04%
2	0.04%	0.10%	0.07%
3	0.10%	0.19%	0.15%
4	0.19%	0.33%	0.26%
5	0.33%	0.53%	0.43%
6	0.53%	0.83%	0.68%
7	0.83%	1.28%	1.06%
8	1.28%	1.95%	1.62%
9	1.95%	2.95%	2.45%
10	2.95%	4.45%	3.70%
11	4.45%	6.68%	5.57%
12	6.68%	10.01%	8.35%
13	10.01%	14.98%	12.50%
14	14.98%	22.40%	18.69%
15	22.40%	33.47%	27.94%
16	33.47%	100.00%	66.74%
17	100.00%	100.00%	100.00%
18	100.00%	100.00%	100.00%
19	100.00%	100.00%	100.00%

Merci

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Conseillère Principale

Modélisation du Risque de Crédit | 970

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