

The output of "Get Data fields for Risk Ratios" provides for each Deal_ID a separate record, showing values for various risk ratios of a loan which are valid for a specific posting_date.

SWAGGER UI NAME	DESCRIPTION
dealId	Reference to the underlying Deal
postingDate	Posting Date
companyId	Tenant
gaap	GAAP
currencyDeal	Currency of Deal
macroeconomicScenario	Name of the underlying macroeconomic scenario for PD and LGD determination
rwa	Amount of Risk Weighted Assets
pd	Probability of Default (percentage)
lgd	Loss Given Default (percentage)
ead	Exposure at Default
probWeightedEcl	probability-weighted Expected Credit Loss