

PwC Plus Article

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Sound practices for backtesting counterparty credit risk models (BCBS 185)

The Basel Committee on Banking Supervision issued today Sound practices for backtesting counterparty credit risk models.

Schlagwörter

Adressenausfallrisiken, Bankenaufsicht (Europäische und Internationale Organisationen), Basel II, Interne Modelle, Marktpreisrisiken, Solvabilität, Solvabilitätsverordnung (SolvV)

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