

PwC Plus Article

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The targeted review of internal models – the good, the bad and the future

The ECB's targeted review of internal models aims to ensure that capital requirements for banks using internal models are calculated correctly and consistently. The exercise has already led to around 80 supervisory decisions with a number of legally binding obligations.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Interne Modelle, Targeted Review of Internal Models (TRIM)

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