PwC Plus Article
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ECB finalises guide to assessing how banks calculate counterparty credit risk

The guide published today explains the methodology the ECB uses to assess the validity of such models, especially in internal model investigations.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), CCP (Central Counter Party), Credit Valuation Adjustment (CVA), Interne Modelle, Kreditrisiken, Risk Management Banking, Targeted Review of Internal Models (TRIM), counterparty credit risk

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