

PwC Plus Article

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EBA launches consultation to amend standards on benchmarking of internal models (EBA/CP/2020/28)

The EBA benchmarking exercise forms the basis for both supervisory assessment and horizontal analysis of internal models.

Schlagwörter

Bankenaufsicht (Europäische und Internationale Organisationen), Benchmark, Framework, IFRS 9, Internal ratings-based approach (IRBA), Interne Modelle, Kreditrisiken, Risk Management Banking

FS-Branche(n)

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