

PwC Plus Article

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EIOPA's year-end 2021 study on market and credit risk modelling reveals continuing dispersion

The European Insurance and Occupational Pensions Authority (EIOPA) published today the results of its comparative study on the modelling of market and credit risk in internal models based on year-end 2021 data.

Schlagwörter

Interne Modelle, Kreditrisiken, Marktpreisrisiken, Risk Assessment, Risk Management Insurance, Versicherungsaufsicht (Europäische und Internationale Organisationen)

FS-Branche(n)

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