PwC Plus Article
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TRIM: reviewing internal models

Banking regulation requires banks to hold a minimum amount of capital to absorb unexpected losses. Banks use internal models to reflect their individual risk profile and determine this amount. The ECB is conducting a review of internal models to reduce variability and ensure consistency in supervisory treatment.

Keywords

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

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