

PwC Plus Article

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ECB's large-scale review boosts reliability and comparability of banks' internal models

This review aimed to ensure that internal models comply with the rules and provide different outcomes only when the underlying risks are different.

Keywords

Bankenaufsicht (Europäische und Internationale Organisationen), Interne Modelle, Kreditrisiken, Marktpreisrisiken, Risk-weighted asset (RWA), Targeted Review of Internal Models (TRIM), Wettbewerb

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