



BANK OF ENGLAND

Prudential Regulation Authority publishes PS22/20

Counterparty credit risk: Treatment of model limitations in banks' internal models

14 October 2020

We have published Policy Statement (PS) 22/20 'Counterparty credit risk: Treatment of model limitations in banks' internal models'. This PS updates Supervisory Statement (SS) 12/13 'Counterparty credit risk'. This PS is relevant to UK banks, building societies and PRA-designated UK investment firms that are subject to the Capital Requirements Regulation (575/2013) (CRR). These updates will take effect from Wednesday 14 October 2020.

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Bank of England
Threadneedle Street
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United Kingdom