



OPERATIONAL RISK

A fresh take on risk and valuation

How will the SMA affect your operational risk framework and RWA?

PRAGMATIC APPROACH

PILLAR I OR PILLAR II METHODOLOGY

FRAMEWORK DESIGN AND IMPLEMENTATION

CONSULTING, PARTICIPATION, PROJECT MANAGEMENT

COMPLEX APPROACH TO ORM

In December 2017, the Basel Committee published the final description of the new Standardised Measurement Approach (SMA). This affects the Pillar I RWA calculation for all banks regardless of the quantification techniques currently in use. It is also a good opportunity to review the approach used in the banks' Pillar II (ICAAP) process as well as other aspects of the operational risk management framework.

Finalyse has extensive experience in helping our clients quantify operational risks - including the expanding list of pillar II risks discussed in the annual SREP review. A consultation with our experts regarding other aspects of the operational risk framework such as KRI's, risk appetite and tolerance, as well as model risk management, could also be beneficial to you.



For more information, visit
<https://www.finalyse.com/operational-risk>

Benefits

- Avoid mistakes like a "zero tolerance" policy for operational risk
- Complex treatment of all aspects of your ORM framework
- You decide if we should help your team or get the work done for you
- You decide how simple or complex your ORM framework should be (pragmatic approach)
- You do not have to aim for AMA to benefit from talking to us

Motivation

The planned changes to the regulatory framework for operational risk management open the door to new opportunities to review and improve your current approach. Finalyse is here to drive or support that effort in cooperation with your team.

AMSTERDAM

BRUSSELS

BUDAPEST

DUBLIN

LUXEMBOURG

WARSAW