
Introduction

riskpro™ covers market risk (BIS96) and credit risk reporting for Basel II. The latter covers the Standardized, Internal Rating-Based (IRB) Foundation and Advanced approaches. The **riskpro™** Basel II solution can be used independently with corresponding interfaces (for example collateral valuation) or in combination with the other **riskpro™** analysis methods.

Besides pillar I also pillar II (sound practices, market risk, strategic risk etc.) and pillar III (COREP) are covered).

CAD Market Risk

Covers the BIS recommendations concerning the capital requirements to cover loss potentials resulting from market risk for the trading book. It covers all standard methods.

CAD Credit Risk add-on

Shows the exposure, which is enhanced by freely definable add-ons within the regulatory dimensions (BIS 95).

CAD Credit Risk standardised

Covers the proposals of the standardised approach of Basel II.

Calculation of risk weighted assets and capital charge, taking into account risk mitigation.

CAD Credit Risk IRB foundation

Internal Rating Based approach (foundation method)

Flexible and transparent implementation of the Basel II formulas and logic.

CAD Credit Risk IRB advanced

Internal Rating Based approach (advanced method)

Plugs the **riskpro™** calculated LGD, CCF and maturity into the Basel II formulas.

Operational risk basic indicator

Basic indicator approach according to Basel II.

Operational risk standardised

Standardized approach according to Basel II.

Operational risk advanced measurement

The operational risk solution covers loss data base, action tracking, self assessment and quantification (AMA).

Instrument coverage

All above methods are applied consistently for any type of financial product/instruments from deposits to exotic options. For more information see Fact Sheets about **riskpro™** Financial Instruments/Products Coverage.

Special **riskpro™** strength

- Flexibility
- Transparency
- Integration