

### What is the Model Inventory Engine?

The Model Inventory Engine is a tool designed to play a central role in Model Risk Management.

The system provides a comprehensive interface for all model storage needs, while being simple to navigate and manipulate.

Necessary functionalities such as data analysis and reporting are at the user's fingertips.

Role based permissions are integrated into the Model Inventory Engine to ensure compliance with established procedures.

User-friendly document management and exporting to Excel and PDF formats.



Model View	Model Create	Model Update	Model Validate	Model Control	Risk Assessment	Findings	Reports	Theme(Blue Opal)
Model_ID	Model_Instance_ID	Model_Name	Model_Purpose	Model_Scope	Model_LegalEntity_DDL	Model_Type_DDL	Model_Status_DD	
1	2	Same as Model 1	Group Model used for Stress test...	US Credit Portfolios	Bank USA	CECL expected loss models	Discontinued	
600	2	Same as Model 1	Group Model used for Stress test...	US Credit Portfolios	Bank USA	CECL expected loss models	Discontinued	
123	1	IB CMBS PD Model	Loss Forecasting	US CMBS Book	Bank APAC	AML fraud detection models	Discontinued	
9	2	Stochastic Conditional Prepayme...	To estimate prepayment rates on ...	North American Mortgage Portf...	Bank USA	CCAR/DFAST	In Development	
4	1	My Model		Local Yokel	Bank EMEA	Capital Optimization	In Production	
5	1	The Fifth Model		Global	Bank APAC	AML fraud detection models	Discontinued	
7	1	7th Model	To get to 7th heaven	Global	Bank APAC	AML fraud detection models	In Production	
123456	1	Super Model		CCAR/DFAST	Bank Cayman	CCAR/DFAST	In Validation	
1	1	CECL - Consumer Auto Loan P...	To estimate CECL reserve for po...	All North American Consumer ...	Bank USA	CCAR/DFAST	In Production	
20	1	CECL - Consumer Auto Loan P...	To estimate CECL reserve for po...	All North American Consumer ...	Bank APAC	AML fraud detection models	Discontinued	

### Solution Overview

The Model Inventory Engine enables organizations to maintain a cohesive database of models, complete with all necessary information and tools to process models as needed. Some key features include:

- ✓ Full profile of each model in the inventory, with information such as model scope, purpose, business line, risk rating, and relevant regulatory information
- ✓ Simple and efficient Excel like user interface, making it easy to create, update and analyze model information
- ✓ Role-based permissions, dividing the tasks and accessibilities of model developers, users, and validators and internal audit, thereby distinctly separating the first, second and third lines of model risk management
- ✓ Model findings management and timely risk reporting

“Organizations should maintain an inventory of models implemented for use, under development for implementation, or recently retired.”

-Federal Reserve, SR 11-7

Model Information	Model Stakeholders	Model Risk
Model_ID: <input type="text" value="9"/>	Model_Sponsor: <input type="text" value="Head of Structured Credit"/>	Model_LegalEntity_DDL: <input type="text" value="Bank USA"/>
Model_Instance_ID: <input type="text" value="2"/>	Model_Owner: <input type="text" value="Jim Beam"/>	Model_Risk_Rating_DDL: <input type="text" value="High"/>
Model_Name: <input type="text" value="Stochastic Conditional Prepayment Rate Model"/>	Model_User: <input type="text" value="Jack Schack"/>	Model_Risk_Area_DDL: <input type="text" value="Credit Risk - Obligor Default"/>
Model_Purpose: <input type="text" value="To estimate prepayment rates on mortgage portfolios."/>	Model_Developer: <input type="text" value="Srinivasa Rmanujan"/>	Model_Materiality: <input type="text" value="2147483647"/>
Model_Scope: <input type="text" value="North American Mortgage Portfolios."/>	Model_Sponsor_Signoff_Date: <input type="text"/>	Model_Regulators_DDL: <input type="text" value="FRB - Federal Reserve Board"/>
Model_Type_DDL: <input type="text" value="CCAR/DFAST"/>	Model_Confirmation_Date: <input type="text"/>	Model_Regulatory_Exam_Result: <input type="text"/>
Model_Status_DDL: <input type="text" value="In Development"/>	Model_Regulatory_Exam_Date: <input type="text" value="08/21/2019"/>	Model_Regulatory_Exam_Purpose: <input type="text"/>
Model_Environment: <input type="text" value="Production SAS environment"/>		