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MIE

Model Inventory Engine

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.

٢.		Model_ID	1
:	Model_LegalEntity	Model_Instance_ID	
	† Sort Ascending	Model_Name	
	↓ Sort Descending	☑ Model_Purpose	
1	Columns 🕨	☑ Model_Scope	
7	▼ Filter ►	Model_LegalEntity_DDL	
	T net -	Model_Type_DDL	
	Bank EMEA	Model_Status_DDL	
	Bank APAC	Model_Sponsor	
	Bank APAC	☑ Model_Owner	
	Bank Cayman	☑ Model_User	
	Bank USA	Model_Developer	
		Model_Risk_Rating_DDL	
	Bank APAC	Model_Risk_Area_DDL	
		Model_Materiality	
		☑ Model_Sponsor_Signoff_Date	
		Model_Confirmation_Date	1
		Model_Inputs_Desc	
		Model Outputs Desc	

del View Mo	odel Create Model Update	Model Validate Model Control Ri	sk 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

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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

Mod	lel Information		Model St	akeholders		Model	Risk	
Model_ID:	9		26.11.0	Head of Structured Credit				
Model_Instance_ID:	2		Model_Sponsor:			Model_LegalEntity_DDL:	Bank USA	v
Model_Name:	Stochastic Conditional Prepaym	ent Rate Model	Model_Owner:	Jim Beam	11	Model_Risk_Rating_DDL:	High	•
			Model User:	Jack Schack		Model_Risk_Area_DDL:	Credit Risk - Obligor Default	v
Model_Purpose:	To estimate prepayment rates or portfolios.	i mortgage	_	Srinivasa Rmanujan	/i	Model_Materiality:	2147483647	
Model_Scope:	North American Mortgage Port	folios.	Model_Developer:	ormivasa remanajan	//	Model_Regulators_DDL:	FRB - Federal Reserve Board	•
Model_Type_DDL:	CCAR/DFAST	•	Model_Sponsor_Signoff_Date:		11	Model_Regulatory_Exam_Result:		
Model_Status_DDL:	In Development	•	Model_Confirmation_Date:			Model Regulatory Exam Purpose:		/.
Model_Environment:	Production SAS environment		Model_Regulatory_Exam_Date:	08/21/2019		_ e		

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