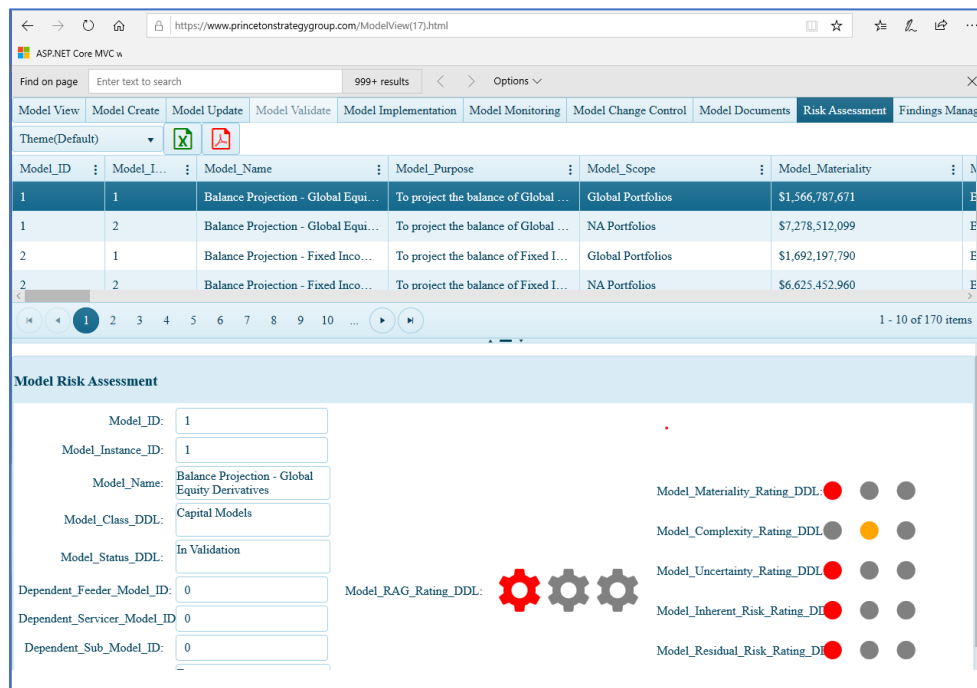


Model Risk Reporting

Timely model risk assessment across the enterprise and different model risk metrics will be a challenge without proper system functionality to capture, aggregate and report model risk.

MIE enables capture of model risk at an individual model level and an aggregated RAG view at the model class or risk area levels. Model risk assessment is based on an individual model's complexity, materiality, uncertainty and any regulatory context where applicable.

MIE's Risk Assessment function displays overall model RAG and the RAG status of components that make up the model risk.



Solution Overview

The Model Inventory Engine enables organizations to capture, aggregate and report model risk for timely tracking of model risk across the enterprise. Some key features include:

- ✓ Model past due validation
- ✓ Remediation past due for findings by model validation group
- ✓ Model Inventory completeness
- ✓ Model Score Cards across model Tiers.
- ✓ A number of custom graphical reports

