

Measurement and Management of credit risk with ORRP CreditRisk

ORRP CreditRisk is the new portfolio model from msg for banking, designed for the comprehensive measurement and management of credit risk.

Proven model on state-of-the-art technology

ORRP CreditRisk replaces the established portfolio model GCPM, which has been successfully utilized by our clients for over 20 years.

With meaningful KPIs, such as expected loss, credit value at risk (credit VaR) or risk contribution per borrower, you can identify and manage risky investments effectively







Our modern solution offers a detailed overview of your institution's credit risk situation. Utilizing Monte Carlo simulations, various economic developments are simulated and the effects on the credit portfolio are measured.

The screenshot displays the 'Portfolio Definitions' section of the ORRP CreditRisk software. The interface includes a navigation menu on the left with categories like 'General Configuration', 'Process-Control', 'Credit Risk', 'Scenarios', and 'Configuration'. The main area shows a table of portfolio definitions with columns for Name, Description, Selection Conditions, Last Changed At, and Editor. A dropdown menu is open over the 'Editor' column, showing options for 'Selection', 'Download', 'Deutsch', and 'English'. The table lists various portfolio types such as 'Total', 'EUR', 'Not EUR', 'Proprietary Business', and 'Country Code US', along with their respective selection conditions and last updated dates.

Name	Description	Selection Conditions	Last Changed At	Editor
Total		true	03/13/2024 12:16:27 PM	admin
EUR		currency == 'EUR'	03/13/2024 12:16:16 PM	admin
Not EUR		currency != 'EUR'	03/13/2024 12:16:10 PM	admin
Proprietary Business		dealType = 'PROPRIETARY'	03/13/2024 12:15:43 PM	admin
Country Code US		businessPartner.Country == 'US'	03/13/2024 12:15:31 PM	admin
ESG Sea Level Rise		(currency == 'EUR' AND (dealClienttags.PhysikalischeRisiken == 'Floods' OR dealCL...	03/13/2024 12:02:46 PM	admin
S- Other service activities		businessPartner.Clienttags.Branche == 'S'	09/26/2022 7:46:59 PM	orp_credit
R - Arts, entertainment and recreation		businessPartner.Clienttags.Branche == 'R'	09/26/2022 7:47:25 PM	orp_credit
M - Professional, scientific and technical ...		businessPartner.Clienttags.Branche == 'M'	09/26/2022 7:46:54 PM	orp_credit
L- Real Estate activities		businessPartner.Clienttags.Branche == 'L'	09/26/2022 7:46:10 PM	orp_credit
J - Information and communication		businessPartner.Clienttags.Branche == 'J'	09/26/2022 7:45:37 PM	orp_credit
I - Accommodation		businessPartner.Clienttags.Branche == 'I'	09/26/2022 7:45:09 PM	orp_credit
H - Transportation and storage		businessPartner.Clienttags.Branche == 'H'	09/26/2022 7:44:43 PM	orp_credit
G - Wholesale and retail trade; repair of ...		businessPartner.Clienttags.Branche == 'G'	09/26/2022 7:44:11 PM	orp_credit
F - Construction		businessPartner.Clienttags.Branche == 'F'	09/26/2022 7:43:26 PM	orp_credit
E - Water supply, sewerage, waste mana...		businessPartner.Clienttags.Branche == 'E'	09/26/2022 7:42:22 PM	orp_credit

Together with our customers, we continuously develop our solution both technically and professionally.

**As a user of ORRP CreditRisk,
you will benefit from the following:**

 Risk measurement in default and migration mode	 Provision of key risk figures for the ICAAP (economic and normative perspective)	 High-performance simulation, even of portfolios with a large number of borrowers
 Integrated simulation of realization risks	 Provision of credit risk figures for LSI or ECB stress test	 Very detailed mapping of risk networks

Further information



[Risk & Regulatory Reporting with ORRP](#)



[Video about the solution with SAP PaPM](#)

We would be happy to present our solution to you in person – either directly at your premises or as part of an online appointment.



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