Measurement and Management of credit risk with ORRP CreditRisk

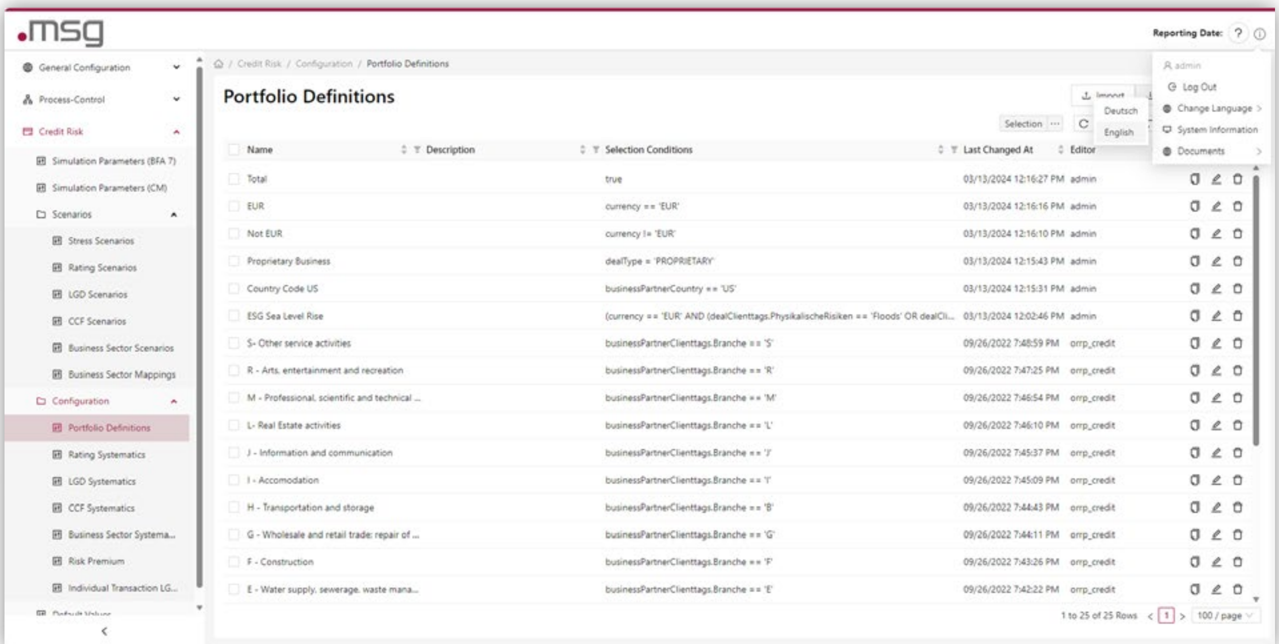
ORRP CreditRisk is the new portfolio model from msg for banking, designed for the comprehensive measurement and management of credit risk.

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.

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.

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



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.

Holger Dürr
Principal Business Consultant
Holger.Duerr@msg.group

msg for banking ag
Amelia-Mary-Earhart-Straße 14 I D-60549 Frankfurt a. M. I +49 (0) 69 580 045 – 0
info-banking@msg.group I www.msgforbanking.de