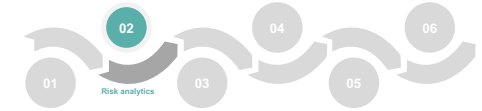


# Upon the impact study on operational risk, the client's control framework has been revised.

Example of impact study on new Pillar 1 operational risk approach



## Task

- Estimate by how much **regulatory operational risk capital requirements** might change when transiting from current CRR 1 to upcoming CRR 2 requirements (SMA)
- Derive **management actions to optimise the operational model** under the new requirements



## Approach

- Identify magnitude and/ or **complexity drivers**
- Prioritise **risk types and instruments**
- Import **and consistency-check source data**
- Design **management report**
- Set up **prototype for new capital requirements**
- Compute and analyse **capital changes under new approach**



## Deliverables

- 1** Prototype for new capital requirements (SMA) for regular estimations and blueprint for internal implementation
- 1.2x** higher capital requirements (without management actions)
- 0.8x** higher capital requirements (with management actions)