

Design models customized to the strategic challenges

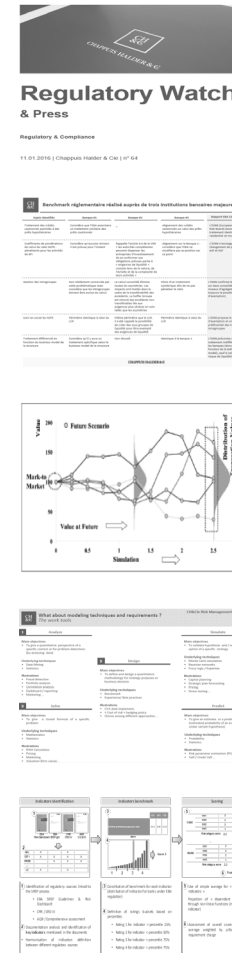
CH&Co. statement of capabilities

Design models customized to the strategic challenges arising from evolving needs and priorities of the industry: risk parameters and capital modelling, financial products valuation and pricing, business optimization, anti-fraud plans, reputation risk, conduct risk, client dissatisfaction...

How can we help

<p>Gap analysis & Benchmarking</p>	<ul style="list-style-type: none"> › Benchmark on market best practices leveraging our regulatory affairs breakfast, participations to international conferences and our wide network of banks and regulators
<p>Impact simulations</p>	<ul style="list-style-type: none"> › Provide decision-making solutions by simulating impacts, projecting strategic and business related items Risk modeling and quantification: comparative impact analysis between market risk IMA and SA approaches + Impact of FRTB new version
<p>Model Design & validation</p>	<ul style="list-style-type: none"> › Risk modeling and quantification › Cartography and optimal validation process definition (Validation and documentation)
<p>Action plan & Project follow up</p>	<ul style="list-style-type: none"> › Impact assessment on organization, models, processes and businesses › Project Management Office (PMO) to coordinate FRTB streams › IT framework rationalization: golden source, reorganization
<p>IT framework design & data governance</p>	<ul style="list-style-type: none"> › IT diagnostic: as-is, target, opportunities for change, vendor benchmark › Data management optimal framework design
<p>Optimization & capital arbitrages</p>	<ul style="list-style-type: none"> › Assess cross-impacts & implement synergies: quantitative, IT, organization, process › Design optimal book structure, parallel runs, cost efficient processes
<p>Support in strategic decisions</p>	<ul style="list-style-type: none"> › Provide decision-making solutions by simulating impacts, projecting strategic and business related items › Facilitate communication with Senior Management

Illustration

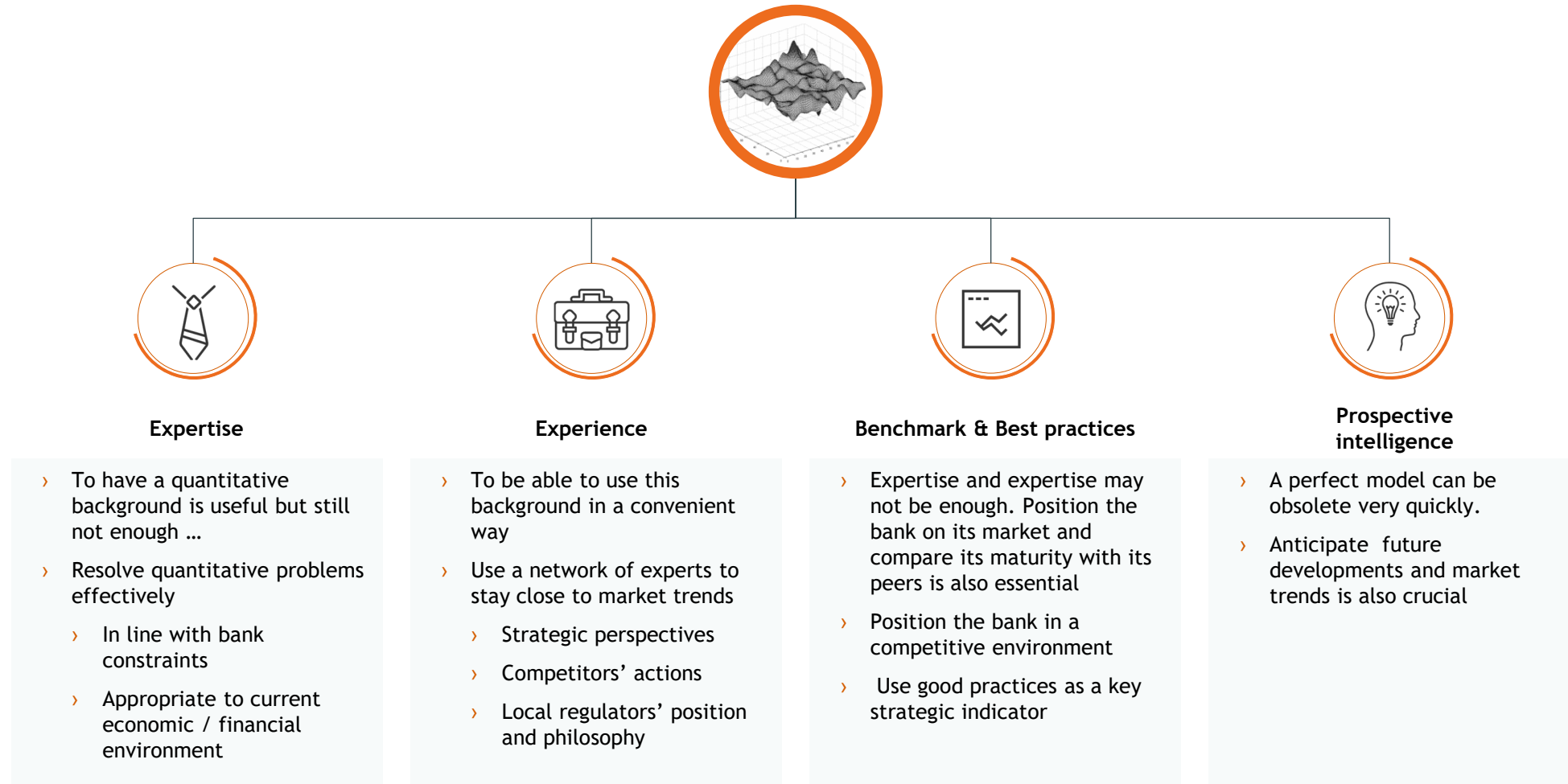


Sample projects

- › Regulatory compliance and optimization projects: LCR, LR, NSFR...
- › Business oriented white papers: IRRBB, B3 CVA...
- › Computation, simulation, backtesting, documentation
- › Technical / functional specifications, recommendations
- › BCBS 239, other data management processes, LVA desk setup, ...
- › RWA, LR, NSFR optimization leading to substantial and sustainable gains
- › Multiple strategic plan design, with projections and support to create/revamp strategic functions

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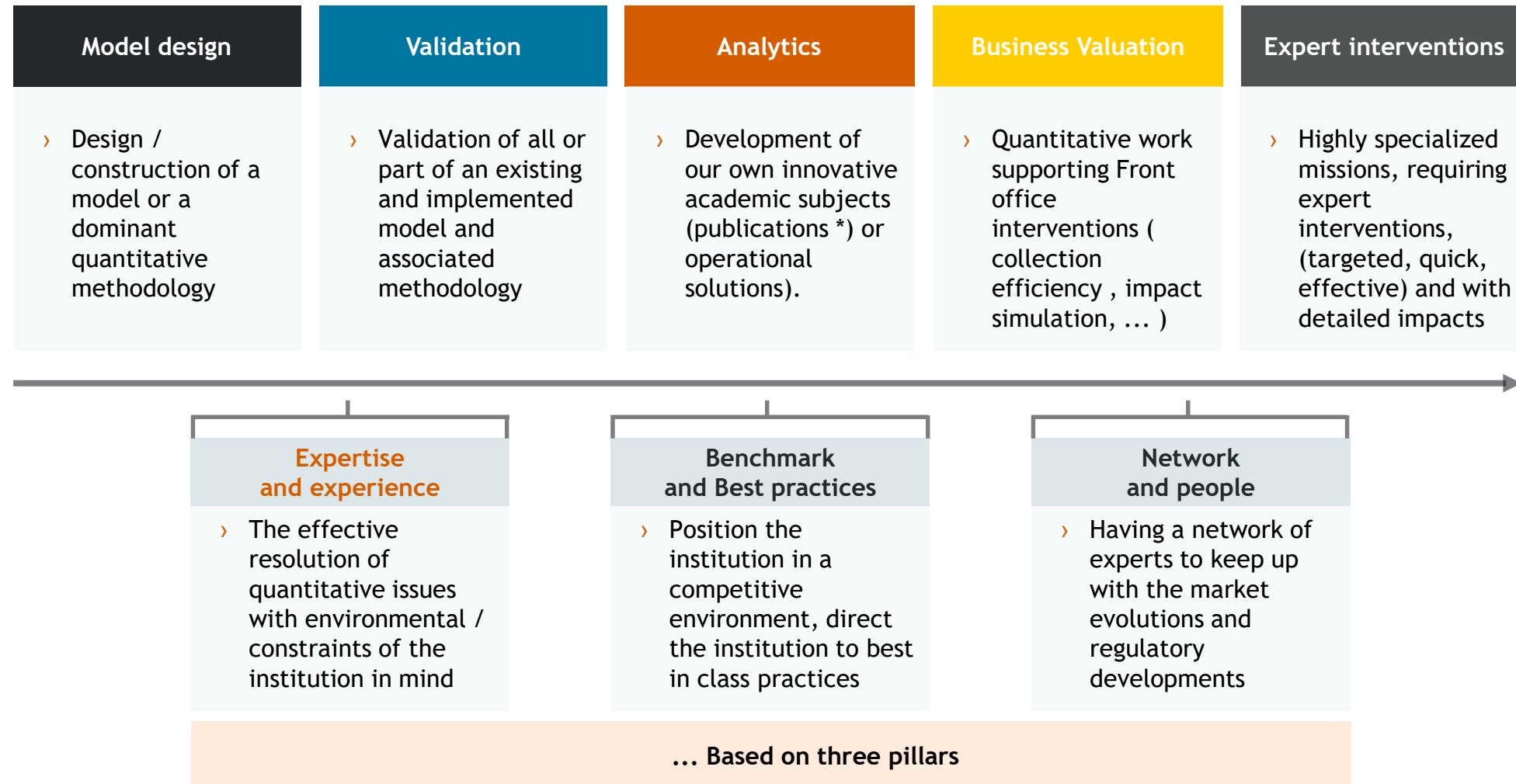
2 . What do we bring ? | 4 pre-requisites for a robust modelling activity



CH&Co. statement of capabilities

3 . What can we do ? | 3 pillars for 5 major types of missions

5 major types of intervention around quantitative subjects ...





Geneva



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New York



Montreal



Hong Kong



Singapore



Frankfurt

<http://www.chappuisalder.com>