

## AQMetrics ICAAP solution

A major objective of the Basel II Accord is to improve risk management within the banks. As a result banks are faced with the task of implementing procedures and systems, collectively known as ICAAP (Internal Capital Adequacy Assessment Process), in order to ensure that they possess adequate capital resources in the long term taking into consideration all material risks.

### **AQMetrics ICAAP Library**

AQMetrics provides data onboarding, enrichment and aggregation to meet the following ICAAP requirements:

- Scores the risk level, complexity and scale of bank's activities in proportion to the overall activities of the bank
- Forward looking stress testing for the potential risks and future business strategies
- Online board and management level portals to ensure senior management oversight
- Internal control, review and audit workflow for identification, quantification and reporting of all material risks
- Risk analytics across Pillar 1 risks including:
  - counterparty risk
  - credit risk
  - market risk
  - operational risk,

Summary ICAAP reports are delivered on demand via email and online in .csv, Excel and PDF formats.