

OpCapital **ANALYTICS** FACT SHEET

BRINGING PRECISION TO YOUR CAPITAL AND STRESS TESTING ESTIMATES

Accelerating your analytics

A True North Partner company

OpCapital **ANALYTICS**

This Analytics Boutique solution permits a deep and user friendly operational risk modelling for a deep understanding of operational risk exposures and potential losses on the institution operational risk profile. OpCapital Analytics allows for the modelling and integration of the four data elements: internal loss data, external loss data, scenario analysis and BEICFs.

These functionalities permits OpCapital Analytics to create an estimate of the economic and regulatory capital requirements and loss forecasting under stress scenarios, seamlessly integrate with your GRC platform.

BUILDING BLOCKS OF OPERATIONAL RISK MODELLING

OpCapital Analytics provides all the required building blocks for the modelling of operational risk:

- Data source interfaces with databases, Excel, .txt and directly from MetricStream
- Loss data exploratory analysis
- EVT analysis
- Distribution modelling and GoF
- Loss forecasting
- Monte Carlo simulation
- Backtesting
- Scenario analysis modelling
- BEICFs regression analysis
- Capital reporting
- Hybrid model

TO LEARN MORE

Please contact your MetricStream or The Analytics Boutique representatives or visit our website, www.theanalyticsboutique.eu

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