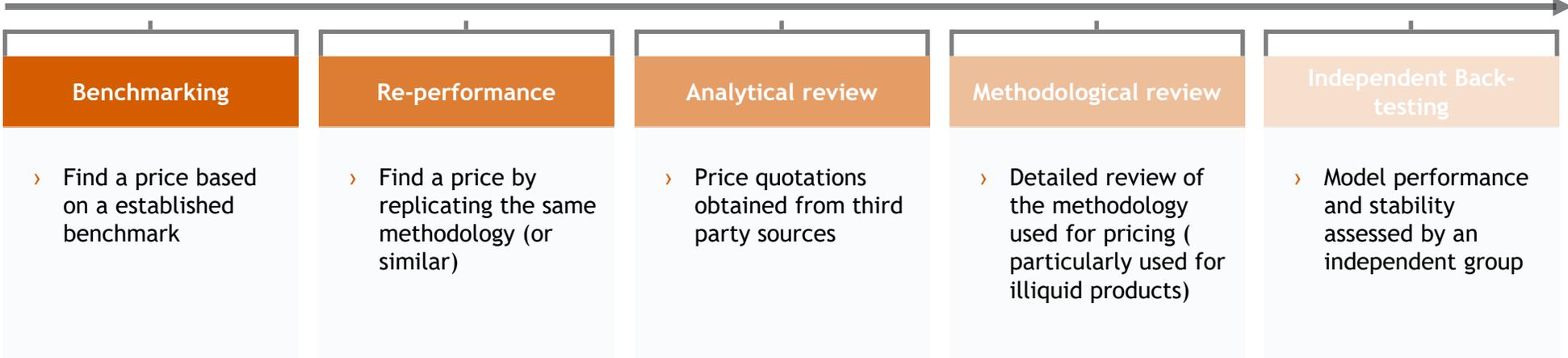


# Model validation

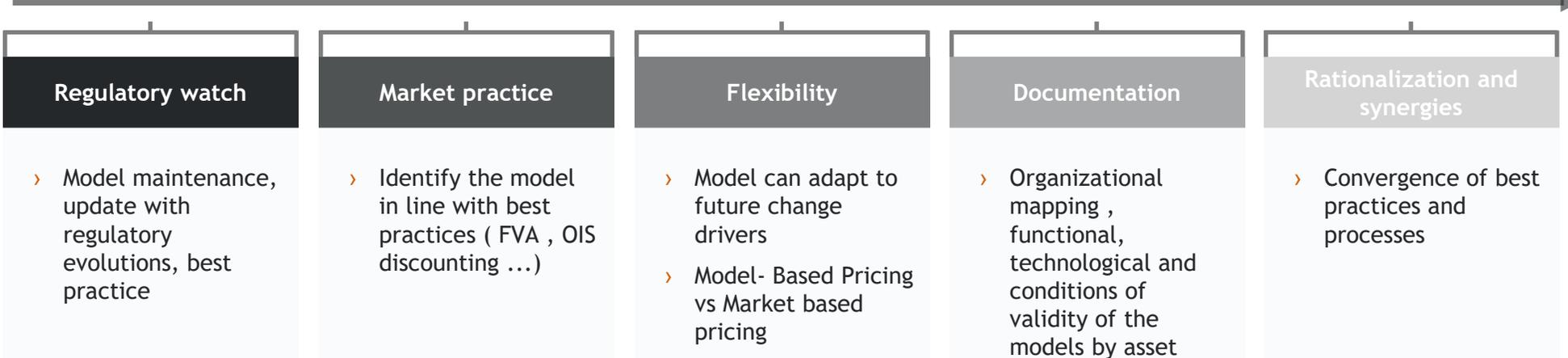
# Our expertise in model validation | Models in the value chain

Provide model validation services that assess performance and design with regards to market and credit risk ongoing monitoring (back-testing and stress-testing), methodological and strategic audit & review as well as remediation plans.

## Model maintenance and validation techniques

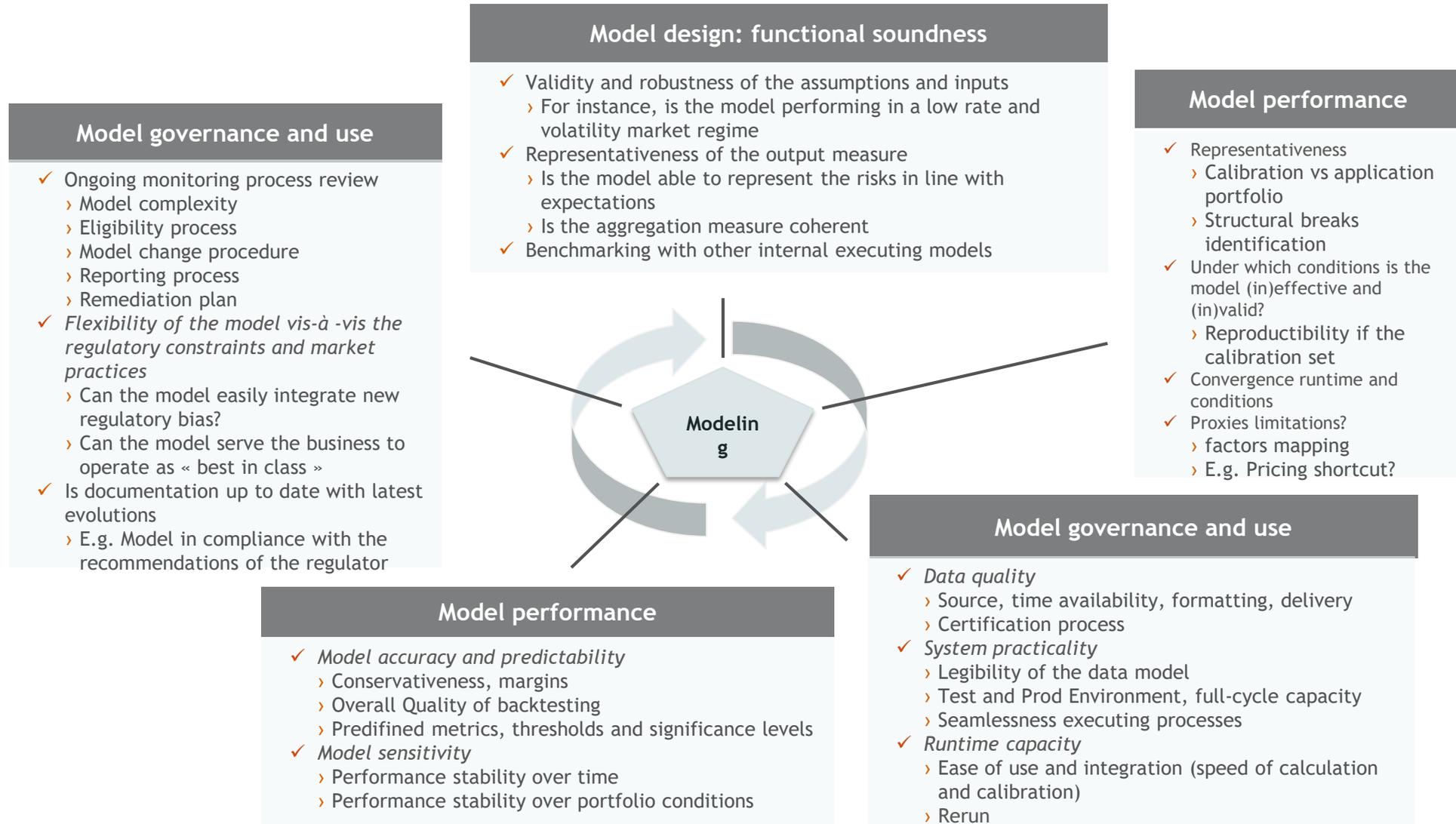


## Conformity of the model with regulatory requirements and market practices



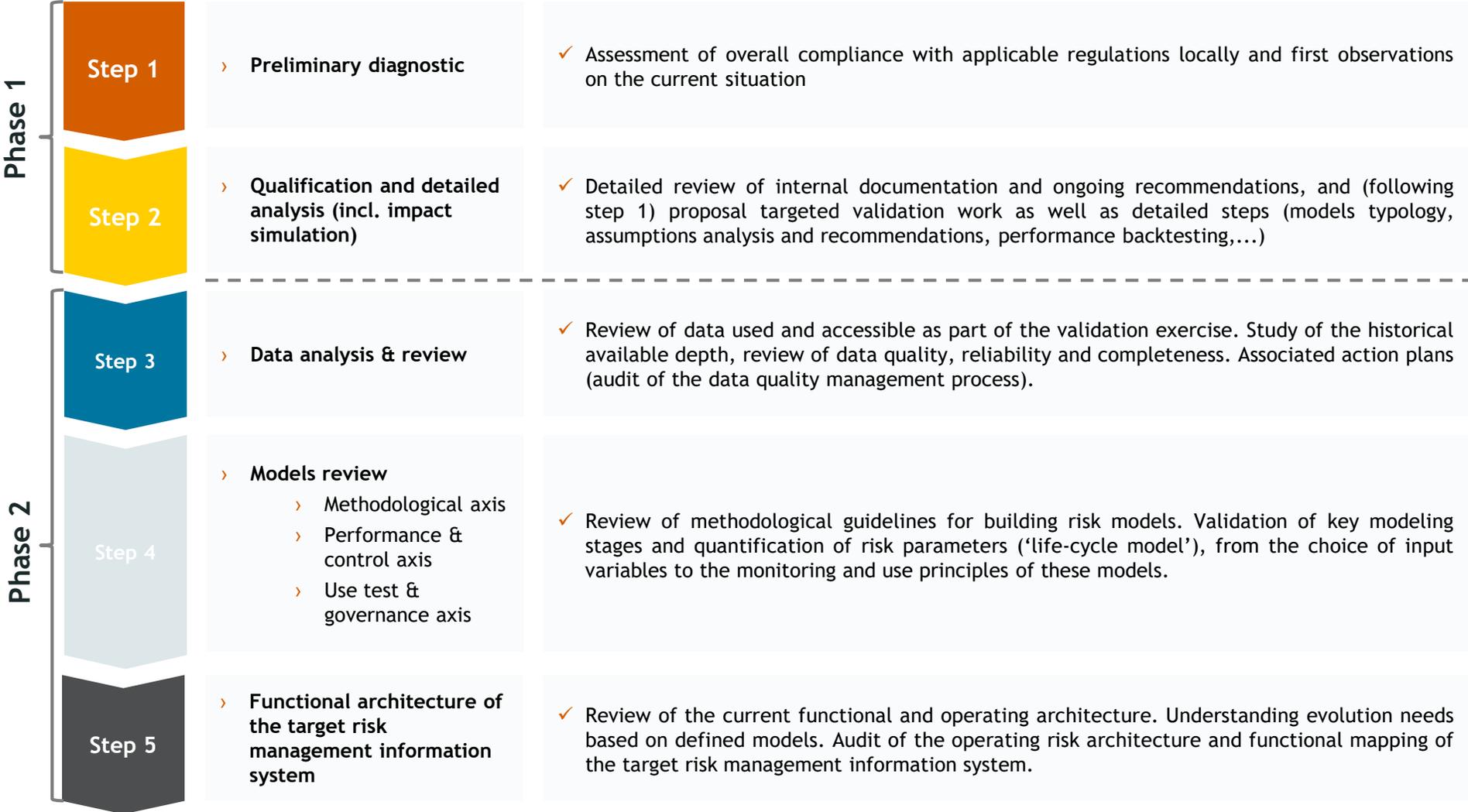
# Our Vision of the “Model Validation Lifecycle”...

Understanding each step to harmonize models



# Our approach to model validation

A structured 2 phases-5 steps methodology (1/3)

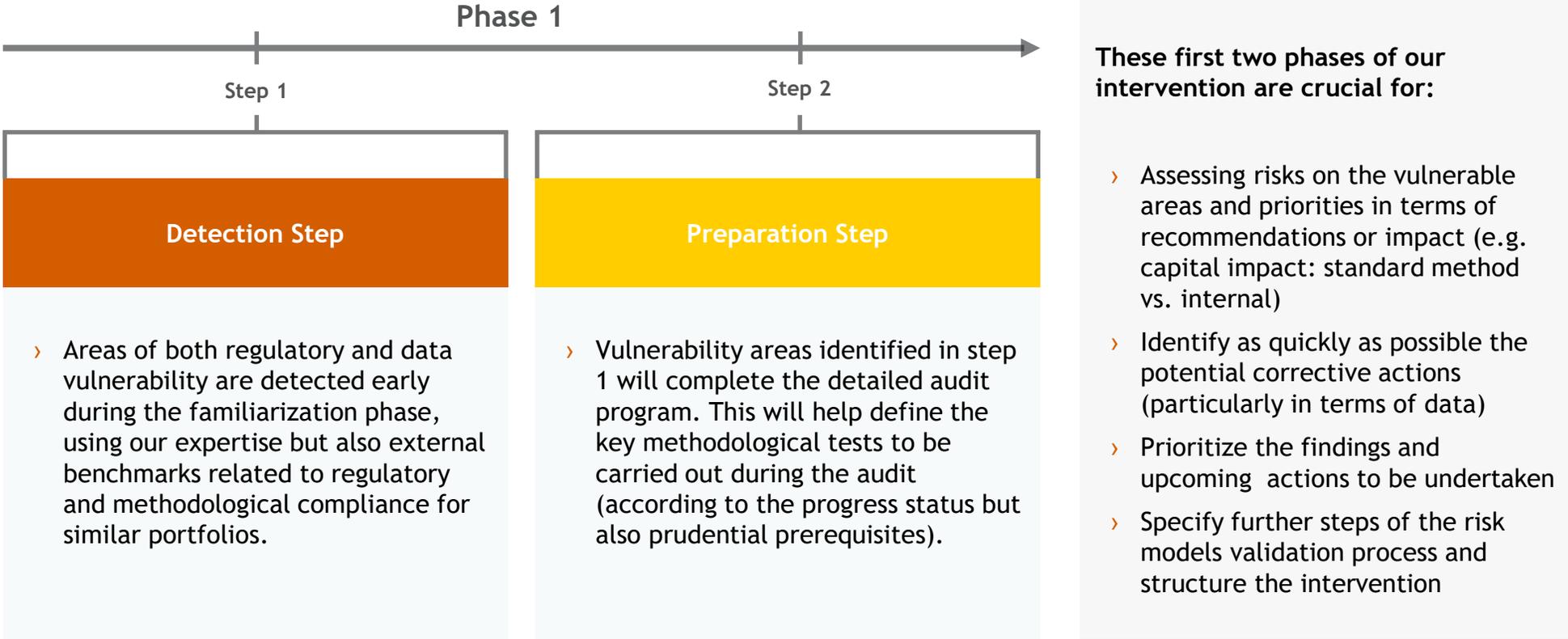


# Our approach to model validation

A structured 2 phases-5 steps methodology (2/3)

The first two sequences of the intervention are meant to detect risk areas and non-compliance of the validation process, and treat them as early as possible.

These include identifying and prioritizing mainly regulatory, methodological, systems and environmental data that could limit the use of risk models.

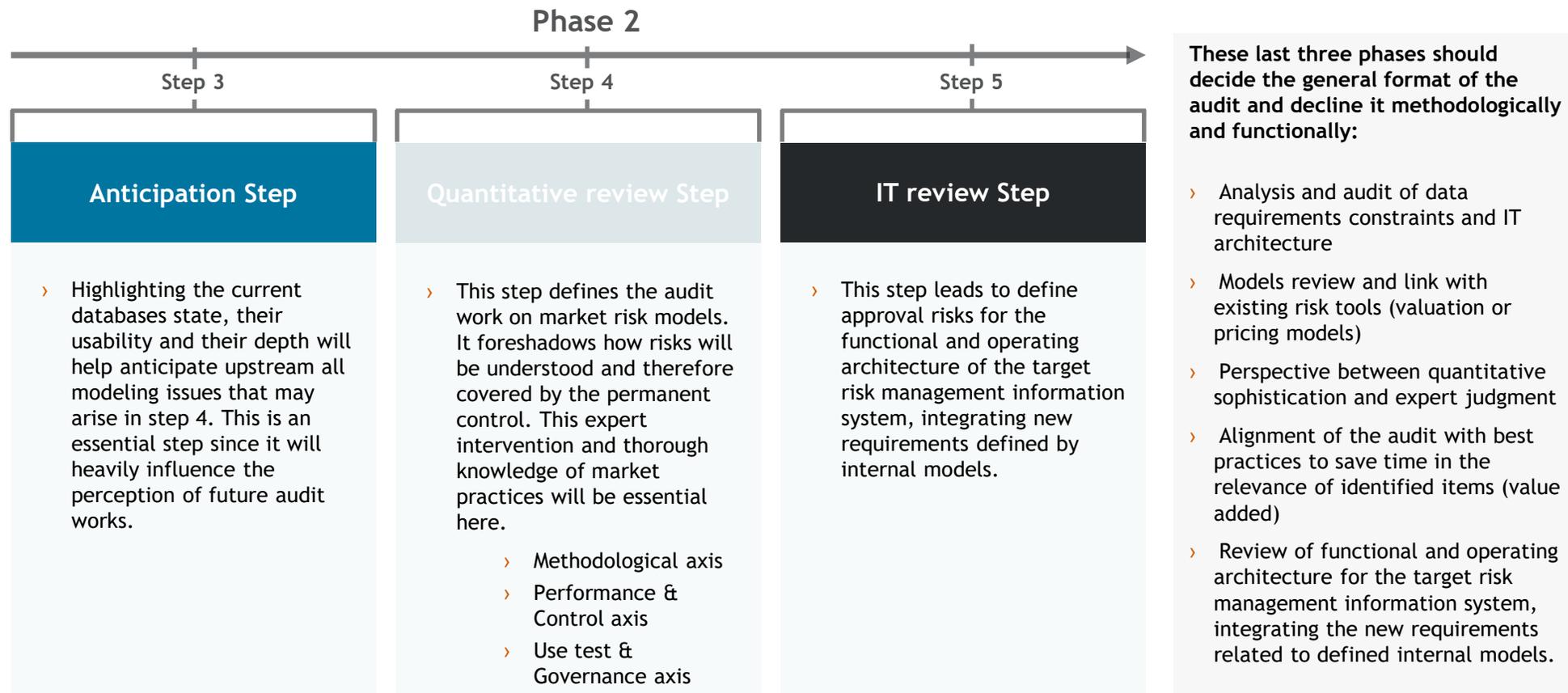


# The key streams of our Acquisitions & Post Merger Integration practice

## A structured 2 phases-5 steps methodology (3/3)

The other three steps are meant to go through the stages of risk models validation and audit them in accordance with regulatory requirements and internal expectations for improved risk management.

They must guarantee company's objectives through an optimal and efficient risk assessment system. The final and main objectives (beyond the legal constraints) of these models validation, are to ensure the performance and the adequacy to the Group reality of the risk management process.





Geneva



London



Paris



Niort



Budapest



New York



Montreal



Hong Kong



Singapore



Frankfurt

<http://www.chappuisalder.com>