

Case Study on Risk-based Supervision

Exercise Sheet

Category of risk	Inherent risk quality score (1-5) (M)	Management and controls strength score (1-5) (N)	Net Risk (O) = ((M)+(N)) /2	Significance weighting (%) (P)	Result (O) x (P)
(a) Insurance risk					
(b) Credit risk					
(c) Market risk					
(d) Operational risk					
(e) Strategy and Planning risk					
(f) Liquidity risk					
(g) Board					
(h) Management					
(i) Risk governance					
				Total=100%	