



Operational Risk - Szenarioanalyse (German Edition)

Andreas Reschke

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Studienarbeit aus dem Jahr 2007 im Fachbereich BWL - Bank, Börse, Versicherung, Note: 1,7, Frankfurt School of Finance & Management, Veranstaltung: Operatives Risiko, 22 Quellen im Literaturverzeichnis, Sprache: Deutsch, Abstract: Der Begriff der operationellen Risiken hat innerhalb des Bankensektors zunehmend an Bedeutung gewonnen. Zum einen trugen markante, realisierte Verluste dazu bei, dass die Thematik in den einzelnen Finanzinstituten und auch bei der Bankenaufsicht verstärkt adressiert wurde. Zum anderen werden operationelle Risiken im Rahmen von Basel II – im Gegensatz zu Basel I - explizit neben dem Kreditrisiko und dem Marktrisiko in der Kalkulation des zu hinterlegenden Eigenkapitals berücksichtigt. Der Umfang des im Kreditinstitut zu verbleibenden Eigenkapitals wird dabei anhand von verschiedenen komplexen Berechnungsschritten unter Einbezug eines internen Modells kalkuliert. Die Verwendung eines solchen Modells ist unter regulatorischen Gesichtspunkten nur dann zulässig, wenn sich das Kreditinstitut innerhalb der quantitativen und qualitativen Rahmenbedingungen bewegt. Beim sog. Advanced Measurement Approach ist es erforderlich, dass das entsprechende Institut eine Szenario-Analyse in Verbindung mit externen Verlustdaten durchführt.

Ziel dieser Arbeit ist es, schwerpunktmäßig den Gegenstand und Ablauf der Szenarioanalyse vorzustellen. Darüber hinaus erfolgt eine grobe Abgrenzung gegenüber der Methode des Self-Assessment und den sogenannten Key Risk Indicators. Desweiteren wird die Delphi-Methode exemplarisch für den Sachverhalt der Expertenbefragung beschrieben und die mit einer Expertenbefragung einhergehenden Grenzen beleuchtet.

Diese Arbeit richtet sich somit an Studenten, die einen Überblick über die Szenarioanalyse im Rahmen der operationellen Risiken erhalten möchten als auch an Bankmitarbeiter, deren Tätigkeitsbereich den genannten Bereich umfasst.

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