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measurement
approach is one of
three possible
operational risk
methods that can

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be used under Basel II by a bank or other financial institution. The other two are the Basic Indicator Approach and the Standardised Approach. The methods increase in sophistication and risk sensitivity with AMA being the most advanced of

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the three. Under
AMA the banks are
allowed to develop
their own empirical
model to quantify
required capital for
operational risk.
Banks can use this
approach only
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The most sophisticated and complex option under Basel II is the advanced measurement approach (AMA). This approach allows a bank to calculate its regulatory capital charge using internal models,

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Advanced Measurement Approach For Banks based on internal risk variables and profiles, and not on exposure proxies such as gross income.

The advanced measurement approach for banks Advanced measurement approaches (AMA) is one of three

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operational risk
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or other financial
institution. The
other two are the
Basic Indicator
Approach and the
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increase in
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AMA being the
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Advanced Measurement Approach For Banking is one of three possible operational risk methods that can be used under Basel II by a bank or other financial institution. The other two are the Basic Indicator Approach and the Standardised Approach. The methods (or

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and help set aside
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to entities that are
subject to the Final
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- Consolidated
assets greater than
\$250 billion or □
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An advanced
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approach to credit
risk measurement
is a method that
requests that all
risk components be
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internally within a
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On March 4, 2016,
the Basel
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capital, introducing the Standardized Measurement Approach ("SMA").

Building upon its 2014 version, the SMA would not only replace the existing standardized approaches, but also the Advanced Measurement Approach.

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