Customer is one of the largest banks in the Philippines and has always been among the first to embrace technological innovations to empower its customers. The bank has consistently been recognized as of one of Asia's leading companies and regarded as Best Digital Bank by several award-giving bodies.

## SAP SAC and SAP DI

### Challenge

- **Manual process** for Model Validation Framework including model governance, model lifecycle management and independent model validation
- Compliance with Powerbase Model Risk Management requirements as prescribed by Banko Sentral ng Pilipinas (BSP)

### Solution

- **Single repository** for
  - Existing models inventory in Cloudera written in R
  - New models using SAP DI for **validation, inference & role/permissions**
- **Standardized Model Approval Process via** Maker Checker App (webapp) with 2 level of approvals
- Model metric reports, Risk Tiering (Comparison) dashboard using SAC
- Model and Code Repository in GitLab, Data Vault Cloudera(HIVE)

### Benefits

- Improved governance by removing manual processes in model validation, approval and testing. In turn facilitating more cross-sell/up-sell models to be deployed in production
- The platform ensures future scalable compliance to BSP's initiative to actively manage risk associated with the industry's increasing use of models in decision making.