



# SPAFID CONNECT

Informazione Regolamentata n. 0105-161-2018	Data/Ora Ricezione 26 Settembre 2018 15:45:01	MTA
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Societa' : CREDITO VALTELLINESE

Identificativo : 108803

Informazione  
Regolamentata

Nome utilizzatore : CRVALTELN06 - COLOMBO

Tipologia : REGEM

Data/Ora Ricezione : 26 Settembre 2018 15:45:01

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Diffusione presunta

Oggetto : Creval obtained the validation of its "A-IRB"  
internal credit risk measurement system for  
prudential purposes

*Testo del comunicato*

Vedi allegato.

### **CREVAL OBTAINED THE VALIDATION OF ITS "A-IRB" INTERNAL CREDIT RISK MEASUREMENT SYSTEM FOR PRUDENTIAL PURPOSES**

**Sondrio, 26 September 2018** – Creval announces that it obtained the authorization from the Bank of Italy to use its "A-IRB" internal credit risk measurement system for prudential purposes for the regulatory classes "corporate exposures" and "retail exposures".

The adoption of the A-IRB system will lead to a reduction in risk-weighted assets, which in turn will produce a positive impact on the CET1 ratio, in consistency with what has been mapped out in the Run2 Business Plan.

*"The authorization to use our internal models – remarks the CEO Mauro Selvetti – fills us with satisfaction not only because it rewards the work done by our internal structures that have been developing the project over these years, but also because it represents a further step forward towards meeting the goals of the 2018-2020 Business Plan, in line with what has been stated, enabling the Bank to further bolster its capital solidity".*

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