

2025-06-16

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CRA

Release notes
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Updates

These release notes details updates to the country risk assessment. Specific information is detailed in the model documentation

Introduction to sanction risk

Frank Penny has introduced sanction risk as a risk in the country risk assessment, to be considered alongside Terrorist Financing (TF) and Money Laundering (ML) risks. This risk has been incorporated into a separate, newly created tab, and is intended to be utilized in relevant processes and models, such as sanction risk assessments and exposure analysis. While this factor is not currently included in the aggregated risk score for each country, customers have the option to modify this inclusion if deemed necessary via picking the maximum value of TF, ML and sanction when calculating country risk.