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Management

**Impact of
Insurance
for
Operational
Risk: Is it
worthwhile**

to insure or be insured for severe losses?

Gareth W.

Peters, Aaron D.

Byrnes, Pavel V.

Shevchenko

*(Submitted on 21
Oct 2010 (v1), last
revised 3 Nov 2010
(this version, v2))*

Under
the
Basel II
standards,
the
Operational
Risk
(OpRisk)
advanced
measurement
approach
allows a
provision
for
reduction
of capital
as a
result of

insurance
mitigation
of up to
20%.
This
paper