

## Regulatory Reporting Tool (Fermat RRT)

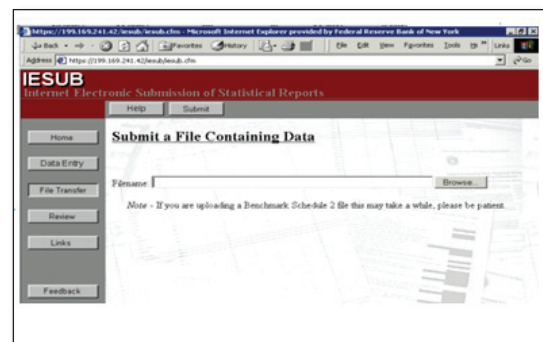
Comply with local regulatory reporting requirements with an easy-to-use and cost-efficient regulatory reporting tool that has a track record of producing accurate regulatory reports in local supervisors' commonly used formats within tight deadlines. With over 1,300 reports (covering over 50 countries) and regular updates, Fermat RRT generates required Basel II, Solvency II and Liquidity Risk reports and is used by some of the largest financial institutions in the world.

### The Challenge: Reporting in Local Supervisory Formats within Tight Deadlines

Banks and insurers need to comply with various regulations and provide regulatory reports to their local supervisors. The critical challenges that financial institutions face when producing reports for regulators are: 1) aggregating accurate results in an efficient and convenient way, and 2) producing reports in the local formats and languages in a timely manner. Additional key challenges include auditing, reconciling the figures reported, and guaranteeing the consistency of the overall information reported are also key challenges.

### Exceed Local Supervisors' Expectations

Fermat RRT manages all of your regulatory (Basel II, Solvency II, and Liquidity Risk) reporting requirements. You will exceed local regulators' expectations, conveniently and cost-efficiently. You can meet even the tightest deadlines as the solution automates results and quickly produces reports in the commonly used formats required by the local regulators. Fermat RRT natively uses the results produced by Fermat CAD, Fermat Solvency II and Fermat Liquidity Risk. Its open architecture also allows the processing and consolidation of imported results, such as risk type capital requirements or subsidiary results that come from other systems.



Fermat RRT automates the production of the regulatory reports in the formats that the local regulators use via easy electronic submission to the local regulators, all within tight deadlines.

## Accurate Regulatory Reporting Made Easy

- » Convert reports from Excel to other file formats, which may be required by local supervisors for electronic file submission
- » Bottoms up audit capabilities are available as well as advanced top-down audit capacity
- » Validity checks ensure consistency and accuracy of the data reported
- » Last minute adjustments of input data is supported for quick incremental report updates
- » Build reports from the Fermat calculation engines as well as imported data from other systems

The screenshot displays three overlapping report windows. The leftmost window is in English, titled '利率風險—般市場風險之資' (Interest Rate Risk - General Market Risk Capital), showing a table of interest rate risk metrics. The middle window is in Greek, titled 'Υποβολή σε Βάση' (Submission to Base), showing a list of financial institutions. The rightmost window is in Japanese, titled '貸借対当表 (貸借対当表)', showing a balance sheet with columns for assets and liabilities.

Fermat RRT provides reports in the languages and formats used by local supervisors covering over 50 countries globally.

## Award-winning Software You Can Trust



Used by financial institutions in over 50 countries worldwide, Fermat RRT has been ranked the number 1 Regulatory Reporting Tool by Risk Magazine's Risk Technology Ranking's 2009. It is the only regulatory reporting tool that provides customers the ability to easily perform data adjustment management and audit checks to ensure accuracy of reported results. RRT provides cost-efficient reporting, reducing implementation time and effort, cost of maintenance and unparalleled reliability. We have a team of business analysts monitoring regulatory changes and delivering the updates to you.

## The Product Family

Moody's Analytics offers the following products that can be integrated with Fermat RRT.

- » **Fermat CAD:** Calculates Basel regulatory capital over your entire portfolio
- » **Liquidity Risk:** Consolidates, tests and reports liquidity risk
- » **Fermat Solvency II:** Comprehensive risk and performance management system for insurance firm

## About Moody's Analytics

Moody's Analytics provides strategic solutions for measuring and managing risk. We put the best practices of the entire world of credit, economics and financial risk management at your fingertips, helping you compete in an evolving marketplace. In addition to distributing the credit ratings and proprietary research of Moody's Investors Service, we offer training and risk management support services as well as leading-edge software that is tuned to your business challenges and powered by sophisticated models.

We encourage you to try Fermat RRT for yourself. Please contact Moody's Analytics to learn more, arrange a trial or schedule a personal demonstration. E-mail us at [clientservices@moody.com](mailto:clientservices@moody.com) or use one of the numbers below:

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