



### RESULTS

- Implement Rating Scorecard Model
- Manage Economic Capital
- Effective tracking of transactions

**INDUSTRY:** Banking

**COUNTRY:** United States

### TECHNOLOGY ENVIRONMENT

- Moody's Risk Authority
- Moody's Risk Frontier
- Oracle
- Internal Risk Rating Model

## Enhanced Prudential Standard (EPS) Reporting Using Internal Risk Rating Model

### Client

- Global leader in banking services, headquartered in the US.

### Business Requirements

- Perform Calculation of Risk Weighted Assets (RWA) by using Internal Risk Rating Model with help of Moody's Risk Authority
- Calculate the economic capital with Risk Analyst and Risk team by using Moody's Risk Frontier
- Perform Data Analysis, Data Mapping for ETL purpose using the Oracle Database to centralize data and perform reporting
- With Risk Analyst generate the values for Probability of Default (PD), Exposure at Default (EAD) and Loss Given Default (LGD)
- Perform reporting under Intermediate Holding Company (IHC) and Credit Union Service Organization (CUSO)

### Scope of Services

- Centralize the data for reporting purpose
- Calculate the Key Indicators like Value at Risk (VaR) Calculation for Risk Analysis
- Maintaining tracking information and perform reporting under IHC and CUSO

### Solution Highlights

- Futran Solutions developed a solution to enhance the reporting process by centralizing the data for risk team
- Futran Solutions implemented RWA calculation, VaR Calculation, LGD, EAD and PD for Market Risk group and Economic capital