



# Basel123™

## Global Capital Adequacy and Reporting for Financial Institutions

### Basel III Readiness

Liquidity Risk-required Data Attributes

Liquid Asset & Funding Categories

Cash Flow Bucketing

Liquidity Coverage & Stable Funding Ratio

Counterparty Wrong Way Risk Identification

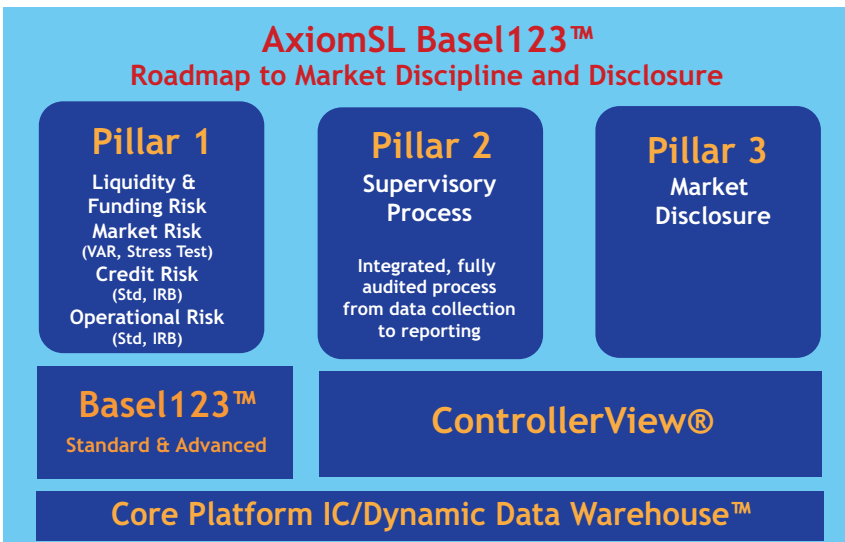
New Counterparty Risk Capital Measures

**E**very financial organization is challenged by the need to comply with a growing list of Market, Credit, Operational and Liquidity risk measurements and reporting for an expanding number of Regulatory constituents. In addition, financial institutions are now faced with the new capital, leverage and liquidity standards of Basel III.

To address these new as well as future Basel standards, AxiomSL now offers BASEL123™ with its full suite of integrated data and risk management modules along with its global regulatory reporting solution. With BASEL123™, AxiomSL delivers a sophisticated capital adequacy platform equipped with a state-of-the-art analytical engine and reporting capabilities that can be deployed efficiently and seamlessly for Basel regulatory requirements, providing a robust solution across the 3 Pillars of the framework (see illustration below)s.

### Solution Benefits

- Reduce operating costs up to 80% versus traditional platforms with equivalent performance.
- Satisfies most diverse and advanced measurements and rigorous operating requirements
- Brings Business and Technical Users Together
- Scalable to handle large data and user volumes
- Reduced Software Vendor Dependencies and Risk
- Unrivaled Transparency from sources to rules to results to reports
- Avoids the cost of learning proprietary Software Vendors' data dictionaries and models



- Provides Complete User Management and integrates with existing Client User Management infrastructure.
- Operates on Unix, Linux or Windows and all Databases
- Robust change management capabilities: sources, rules, workflows

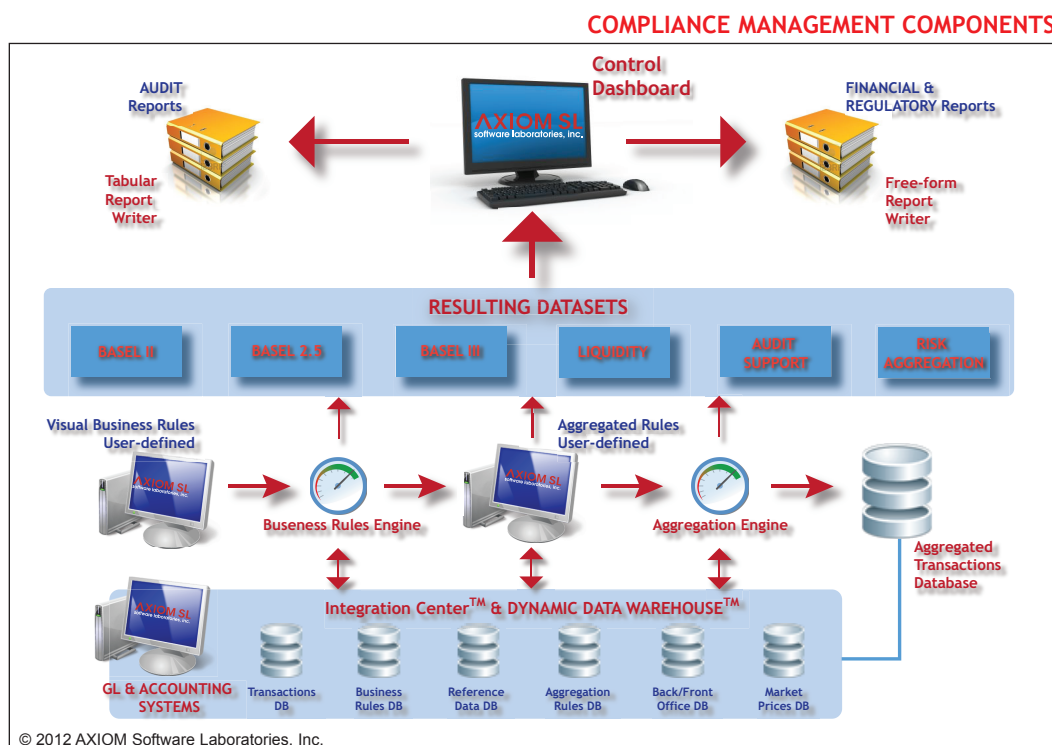
### Risk Measurement Capabilities

- Multiple VARs
- Stress Scenario Analysis
- Back Testing
- Potential Future Credit Exposure

- Multiple Netting Pools
- All Basel II & III Capital Approaches
- Expected Credit Loss
- Economic Capital
- User Defined Treatment of Risk Mitigants
- Optimal Collateral Allocation
- Liquidity Risk
- Complete Asset Class & Instrument Coverage
- Complete Obligor Class Coverage
- Extraordinary Transparency

**Data Management Capabilities**

- Dynamic Data Warehouse - Can work with existing Data Stores
- Robust Data Modelling
- Intuitive User-defined Visual Business Rules
- Visual Work Flow Management
- Source Data structure and content Versionizing



- Seamless Integration of Source Data Models to Visual Business Rules, Aggregation Results and Reports
- Two types of Report Writers - Free Form and Tabular reports output
- Easy Connection to upstream and downstream data sources

**Reporting Capabilities**

- Global Coverage
- Reports Templates Factory
- Capture & Store Source and Results Data
- Extensive Cross Reports Edit Checks
- Top Side adjustments Controls
- Extensive Variance Analysis Reports
- Interfaces and operates from multiple native data sources and General Ledgers
- Direct Electronic Reports Submission