

Note

RC-ICAAP and Stress Testing System

Risk Control's RC-ICAAP and Stress Testing System provides a highly efficient, flexible and user-friendly framework for macro stress-testing. It allows banks or other financial firms to analyse the impact of complex economic events on portfolios, capital requirements or even future balance sheet and P&L. It permits macro-stress-testing analysis of banking and trading books, balance sheet forecasting and capital and liquidity planning.

By presenting stress-testing reports in a web interface accessible to a broad range of users, including senior management, RC-ICAAP and Stress Testing System widens the effectiveness of stress-testing and financial forecasting within organisations, contributing to the effectiveness of risk management and strategic planning.



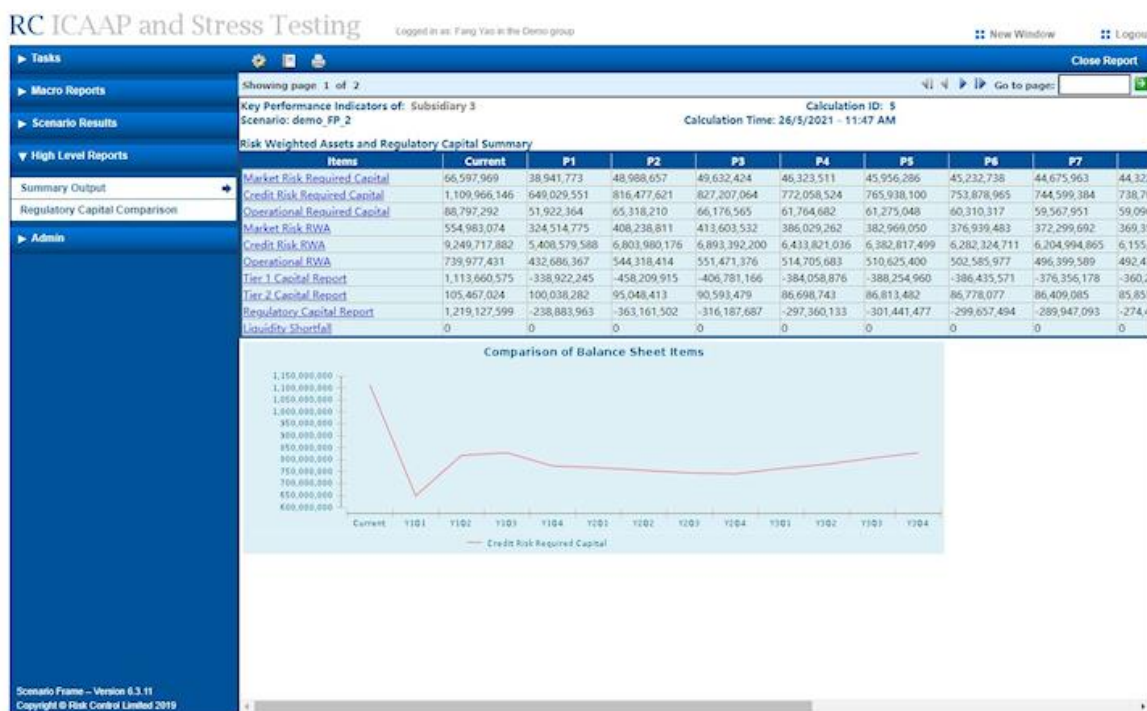
RC-ICAAP and Stress Testing System Features

- Built-in macroeconomic forecasting model based on well-established macro-econometric techniques.
- The software can also be modified to operate with the client's own models.
- Users can apply expert judgment. At each stage of the analysis, users have the flexibility to overwrite the parameters and simulate risk factors according to these new parameters.
- Reliable and replicable results are produced quickly.
- Saves time and resources allowing users to focus on interpreting results and managing risk.
- The user-friendly web interface allows senior management as well as highly specialised risk quants to input shocks/scenarios and generate customised reports.
- Superior data handling in that all past data used in calculations is stored and may be accessed and re-employed subsequently.
- Users are arranged in groups that employ different current data.

RC-ICAAP and Stress Testing System Key Functionalities

- Rapid upload of macroeconomic, position and financial data
- Detailed scenario definition
- Parameter estimation
- Forecasts conditional on stress scenarios
- Conditional forecasting of risk factors
- Conditional forecasting of capital, liquidity and accounting outputs
- Customised report generation

RC-ICAAP and Stress Testing System offers a range of enterprise software functionalities including a multi-lingual interface, user authentication, user roles and groups, scheduling of calculations and reports, archiving and reversion to past data.



Technical Information

RC-ICAAP and Stress Testing System is a Java-based JEE application. It is compatible with a wide variety of execution environments, including:

- Operating systems: Linux, Windows
- Application servers: Tomcat, Weblogic, WebSphere, JBoss
- Databases: Oracle, Sybase, SQLServer, MySQL

The web-based interface is built upon a lightweight JEE framework promoting systems consisting of loosely coupled components. The application can be deployed on a variety of JEE application servers, including Tomcat, Weblogic, WebSphere and JBoss.

The application can rely on its own user authorisation and authentication or be combined with Risk Control's RC-User Management System (RC-UMA) which permits integration with, for example, Azure Active Directory.

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