

News

FOR IMMEDIATE RELEASE

TRACEY SCOTT

Moody's Analytics Communications
+44.207.772.5207

[Moody's Analytics Media Relations](#)



moodysanalytics.com



twitter.com/moodysanalytics



linkedin.com/company/moodysanalytics

Moody's Analytics Enhances RiskAuthority™ Solution to Help Banks Address Final Basel III Rules

LONDON, October, 17 2019 – Moody's Analytics, a global provider of financial intelligence, announced today that it has enhanced its RiskAuthority solution to help banks prepare for the final Basel III regulatory framework.

The RiskAuthority application now offers extra functionality to address several changes in the final Basel rules, including calculations for Credit Risk, the standardized approach for measuring Counterparty Credit Risk (SA-CCR), and the Credit Valuation Adjustment (CVA). Other updates to the software support the regulatory capital treatment of securitization exposures, the leverage ratio disclosure requirements, the large exposures framework, and the output capital floor under the final Basel framework.

Using the RiskAuthority solution, banks can confidently assess the capital ratio on their risk-weighted assets, and the regulatory capital they will be required to hold under the new rules. Available globally, the award-winning RiskAuthority software can be deployed on-premise or in the cloud.

RiskAuthority is part of the Moody's Analytics RiskFoundation™ Suite, which also includes the RiskConfidence™ ALM and impairment system, Regulatory Reporting Module, and Scenario Analyzer. These award-winning, industry-recognized solutions are cloud-enabled, and can be deployed in public, private, or hybrid cloud environments. The RiskFoundation suite is also supported by Moody's Analytics Upgrade Services—a new offering designed to help clients migrate to new on-premise and cloud-enabled versions of the Moody's Analytics solutions as quickly and easily as possible.

"The latest release of the RiskAuthority software helps banks address the final Basel III framework while offering an integrated solution for their overall regulatory reporting needs," said Yannick Fessler, Senior Director, Banking RegTech Product Management at Moody's Analytics. "Our regulatory solutions are used by nearly 150 financial institutions globally for Basel I, II, and III risk management, and these latest enhancements reflect our commitment to helping banks address their compliance challenges."

Earlier this year, Moody's Analytics launched [Banking Cloud Credit Risk](#), a cloud-native regulatory calculation and reporting engine. Available as a software-as-a-service (SaaS) solution, the tool helps banks stay up-to-date with the latest regulatory requirements, including the final Basel rules.

[Click here](#) to learn more about the Moody's Analytics RiskAuthority solution.

About Moody's Analytics

Moody's Analytics provides financial intelligence and analytical tools to help business leaders make better, faster decisions. Our deep risk expertise, expansive information resources, and innovative application of technology help our clients confidently navigate an evolving marketplace. We are known for our industry-leading and award-winning solutions, made up of research, data, software, and professional services, assembled to deliver a seamless customer experience. We create confidence in thousands of organizations worldwide, with our commitment to excellence, open mindset approach, and focus on meeting customer needs. For more information about Moody's Analytics, visit our [website](#) or connect with us on [Twitter](#) or [LinkedIn](#).

Moody's Analytics, Inc. is a subsidiary of Moody's Corporation (NYSE: MCO). Moody's Corporation reported revenue of \$4.4 billion in 2018, employs approximately 13,200 people worldwide and maintains a presence in 44 countries.

###