

Introduction

Moody's Analytics' customers and partners work in an ever changing world and as such need the best support possible to ensure that their teams are fully equipped to tackle the challenges ahead.

The Moody's Analytics Education team has undertaken a complete review of our training course offering, the result of which is a comprehensive new modular structure that offers specialization and flexibility within a standard easy-to-use framework. This new framework enables us to provide highly focused, practical training sessions that fit the needs of our customers and offer great value for money.

As always, training is available at customers' or partners' sites or at our training facilities in Paris and Singapore.

How does the new modular system work?

All our training courses are now delivered in half-day or one-day units and customers can build their own customized training programs by combining the units together. It's as simple as that.

For example, let's consider the case of a customer using the Fermat Basel II Credit Risk Capital Calculation Requirement module in the standardized approach that needs to train some new members in their Fermat team. This customer also uses the Fermat CAD Regulatory Reporting Tool. A 3-day course could look like this:

Day 1

- CAD-BII Credit Risk – Presentation: 1 day

Day 2

- CAD-BII Credit Risk – Basel II Process & FDW: ½ day
- CAD-BII CR – National Discretion Setup in STD: ½ day

Day 3

- CAD-BII CR – Credit Risk Mitigation in STD: ½ day
- CAD-BII Credit Risk – COREP Reporting: ½ day

Or maybe the people to be trained already have some basic Fermat knowledge and are looking for more specialist training on, let's say, securitization, back testing and large exposures. No problem; a 2-day session like this could be constructed :

Day 1

- CAD-BII Credit Risk – Securitization: 1 day

Day 2

- CAD-BII Pillar II – Back Testing: ½ day
- CAD-BII Pillar II – Large Exposure: ½ day

Are there standard module combinations available too?

The Moody's Analytics Education team regularly offers some standard combinations for customers or partners that would prefer to participate at the public sessions held at Moody's Analytics' premises. Examples of typical "classic" combinations that are regularly offered can be found after the detailed agendas for each module in this brochure. Please contact us for details on the next scheduled training dates.

Next steps

In this brochure you will find details of all the available modules, so if you're looking for a customized session it's simply a question of selecting the modules you are interested in and then contacting us at education@moodys.com for confirmation. As always, the Moody's Analytics Education team is available to advise you on which modules would be appropriate for your needs and can also provide more details on individual course contents if necessary.

Alternatively, if you are interested in participating at one of the standard public sessions, please contact us for details of the upcoming sessions.

Please contact us at
education@moodys.com

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FERMAT GENERIC MODULES - Training Course Contents

Fermat – General Overview (1/2 Day)

Fermat Framework

- » Fermat modules
- » Typical dataflow
- » Typical workflow

Fermat DataMart (FDM) key concepts

- » FDM overview
- » Reporting date workspace and context
- » Notion of companies, deal books and process scopes
- » Data quality control

Fermat – User Tools (1/2 Day)

Concepts

- » Database editor and OLAP reporting cube building
- » Database editor
- » Cube building
 - Query builder presentation
 - Build custom cube presentation

Hands-on

- » How to use the database editor
- » Two exercises with query builder
- » Exercise to build a custom cube

Fermat – Reconciliation (1 Day)

Prerequisite: Functional knowledge of one Fermat module

Concepts

- » Balance sheets and postings
- » Pre-reconciliation method
- » Post-reconciliation method
- » Booked amounts

Hands-on

- » How to import a balance sheet for a given GAAP
- » How to setup the links between imported balance sheets and financial instruments in the FDM
- » How to launch a pre or post reconciliation process and analyze the results

INSTRUMENT MODELING AND PRICING - Training Course Contents

Modeling and Calculation of Rates (1/2 Day)

Concepts

- » Definitions: Rate curves, tenors and indices
- » Rate curve generation: market rates, zero coupon rates and discount factors
- » Rate types definition
- » Rate calculation methods for interest cash flows
- » Specific rates and indices

Hands-on

- » How to build a curve from imported data
- » How to calculate and audit future interest cash flows for contracts with floating rates, using different Fermat methods:
 - 'LAST' method
 - 'FORWARD' method
 - Other methods
- » How to calculate future interest cash flows for inflation indexed instruments

FDM – Flow Modeling on Linear Instruments (1/2 Day)

Concepts

- » FDM reference data
- » Transactions
 - Banking book financial instruments
- » Pricing rules for linear instruments

Hands-on

- » How to model nominal repayment schedules of linear instruments in liquidity and rate approaches
- » How to model interest payment schedules of linear instruments in liquidity and rate approaches
- » How to calculate the market value of linear instruments

FDM – Flow Modeling on Non Linear Instruments (1/2 Day)

Concepts

- » FDM reference data
- » Transactions
 - Traded financial instruments
- » Pricing rules for linear instruments

Hands-on

- » How to model liquidity and rate cash flows for derivative instruments
- » How to model liquidity and rate cash flows for option-embedded instruments
- » How to calculate the market value of non linear instruments

BS MASS.– Setup & Analysis of Impact of Client Behavior on Payment Schedule (1/2 Day)

Prerequisites: Modeling and calculation of rates, flow modeling and pricing on instruments

Concepts

- » Definition of client behavior in Fermat
 - Amortizing profiles
 - Releasing rules
 - Prepayments
 - Renegotiations

Hands-on

- » How to setup the releasing period of a loan
- » How to setup the amortizing profile of non maturing instruments and gap calculation results
- » How to setup prepayment matrices and to analyze their impact on valuation

Setup of Rate Curve Shifts and Analysis of their Impacts on Indicators (1/2 Day)

Concepts

- » Strategies and scenarios
- » Different types of static simulation

Hands-on

- » How to setup and launch an calculation process with rate curve shift scenarios
- » How to check and analyze the results of curve shifts
- » How to analyze the impact of rate curve shift on indicators

Example ALM Training Combinations

Rate and Instrument Modeling and Pricing (2 Days)

Day 1

- » Modeling and Calculation of Rates.....1/2 Day
- » FDM – Flow Modeling on Linear Instruments.....1/2 Day

Day 2

- » FDM – Flow Modeling on Linear Instruments.....1/2 Day
- » BS MASS – Setup & Analysis of Impact of Client Behavior on Payment Schedule.....1/2 Day

Rates and Rate Shifts Modeling (1 Day)

Day 1

- » Modeling and Calculation of Rates.....1/2 Day
- » Setup of Rate Curve Shifts and Analysis of Their Impacts on Indicators.....1/2 Day

ALM MODULES - Training Course Contents

ALM – General Presentation (1 Day)

Fermat Overview

- » Fermat framework
- » Fermat DataMart (FDM) key concepts
- » Fermat user tools

Fermat ALM Overview

- » ALM department role
 - Risk monitoring (liquidity, interest rates and sensitivities)
 - Performance calculation (Earnings and NII)
- » Modeling for ALM
- » Calculation methods

ALM – Core Module: Process Overview & Reportings (1/2 Day)

Prerequisite: ALM – General Presentation

Concepts

- » ALM calculation process: general setup
- » ALM calculation process: setup of main parameters
 - Key analysis
 - Balance sheet categories
 - Time buckets and time series
- » Presentation of results' tables and setting up the reporting
 - Results tables
 - Balance sheet statements and reporting

Hands-on

- » How to classify financial instruments into balance sheet categories
- » How to apply different setups to different groups of contracts: key analysis
- » How to setup time divisions for calculating indicators
- » How to launch an ALM process in global or subset mode, selecting indicators to be calculated
- » How to build a cube on a results table for reporting

ALM – Core Module: Rate and Liquidity Gaps (1/2 Day)

Prerequisite: ALM – General Presentation

Concepts

- » Overview of liquidity and rate gaps set-up
 - Flow approach
 - Stock approach
 - Average nominal approach

Hands-on

- » How to calculate and analyze a liquidity gap on linear instruments
- » How to calculate and analyze a liquidity gap on non linear instruments
- » How to calculate and analyze a rate gap on linear instruments
- » How to calculate and analyze a rate gap on non linear instruments

ALM – Core Module: Calculation and Analysis of Specific Gaps (1/2 Day)

Prerequisite: ALM – General Presentation

Concepts

- » Accrued interest
- » Inflation gaps
- » Cap and floor gaps
- » Fixing gaps

Hands-on

- » How to analyze deposits with capitalized interest using gaps
- » How to calculate and analyze inflation gaps
- » How to calculate and analyze cap and floor gaps, using cap and floor buckets
- » How to understand and analyze fixing gaps in the cash flows result

ALM MODULES - Training Course Contents

ALM – FTP: Net Interest Income and FTP Calculation (1/2 Day)

Prerequisite: ALM – General Presentation Instruments modeling and pricing

Concepts

- » Earnings definition
- » FTP and net interest income
 - Margin decomposition for maturing instruments
 - Margin decomposition for non maturing instruments
- » FTP calculation for maturing instruments
- » FTP calculation for non maturing instruments: replicating model

Hands-on

- » How to calculate earnings and FTP components on a loan
- » How to allocate the FTP margin components of a loan to different business units
- » How to use replicating models to calculate the FTP breakdown on non maturing instruments

ALM – FTP: Analysis of Net Interest Income and FTP Components on Maturing Deals (1/2 Day)

Prerequisite: ALM – General Presentation Instruments modeling and pricing

Concepts

- » Earnings definition
- » FTP and net interest income
 - Margin decomposition for maturing instruments
 - Margin decomposition for non maturing instruments
- » FTP calculation for maturing instruments
- » FTP calculation for non maturing instruments: replicating model

Hands-on

- » How to calculate earnings and FTP components on a loan
- » How to allocate the FTP margin components of a loan to different business units
- » How to use replicating models to calculate the FTP breakdown on non maturing instruments

ALM – FTP: Analysis of FTP Components on Non Maturing Deals (1/2 Day)

Prerequisite: ALM – General Presentation Instruments modeling and pricing

Concepts

- » Amortizing profiles, forecasts and layers on non maturing instruments
- » Margin components on non maturing instruments
- » Fermat calculation methods: stock vs flow approach

Hands-on

- » How to use the replicating model to analyze future behavior and the renewal of non maturing instruments (client accounts)
- » How to use the replicating model to calculate the FTP of non maturing instruments, using different levels of aggregation.

ALM – Dynamic Simulation (1/2 Day)

Prerequisite: ALM – General Presentation Instruments modeling and pricing

Concepts

- » Dynamic simulation and dynamic indicators
 - Amortizing positions vs renewal positions
- » Concepts used in the 'explode' functionality
 - Explode rules
 - Depth for deal and depth for nominal
 - Forecasts
- » Generic setup for new business production

Hands-on

- » How to setup a new business generation scenario reflecting the exiting book positions, on maturing instruments
- » How to setup existing stock renewal and new business generation scenario on non maturing instruments
- » How to include the simulated new business in the ALM calculation process

ALM MODULES - Training Course Contents

ALM – TECH: Analysis of Future Indicators on Balance Sheet Reports (1/2 Day)

Prerequisite: ALM – General Presentation

Concepts

- » Balance sheet categories
- » Accounting schema structure

Hands-on

- » How to link deals to their balance sheet accounts in Fermat
 - Balance sheet structure
 - Key analysis
- » How to build a view to analyze future indicators (gaps, earnings...) through balance sheet reporting

ALM – TECH: Aggregation for Run Initializations (1/2 Day)

Prerequisite: ALM – General Presentation

Concepts

- » The purpose of aggregation
- » Principles of data aggregation
- » Aggregation workflow and process

Hands-on

- » How to aggregate loans and accounts before the ALM calculation process
- » How to check and save the aggregation results before launching the ALM process
- » How to analyze calculation results

ALM – Liquidity Risk Module (1 Day)

Prerequisite: ALM – General Presentation

Concepts

- » Liquidity risk and buffer definition
- » Wholesale funding risk
- » Retail funding risk
- » Off-balance sheet liquidity risk
- » Marketable assets liquidity risk
- » Non marketable assets liquidity risk
- » Intra-group liquidity risk
- » Cross currency liquidity risk

Hands-on

- » How to modelize cash flows for calculation of liquidity gap in different risks, for instance in different liquidity risks

Example ALM Training Combinations

ALM Complete Overview (4 Days): *Prerequisite: Knowledge of instrument modeling and pricing*

Day 1

- » ALM – General Presentation.....1 Day

Day 2

- » ALM – Core Module: Process Overview & Reporting.....1/2 Day
- » ALM – Core Module: Rate and Liquidity Gaps.....1/2 Day

Day 3

- » ALM – FTP: Net Interest Income and FTP Calculation.....1/2 Day
- » ALM – Dynamic Simulation.....1/2 Day

Day 4

- » ALM – Net Interest Income and FTP Calculation.....1/2 Day
- » ALM – Static Dynamic Simulation.....1/2 Day

ALM Core Module (2 Days): *Prerequisite: Knowledge of instrument modeling and pricing*

Day 1

- » ALM – General Presentation.....1 Day

Day 2

- » ALM – Core Module: Process Overview & Reporting.....1/2 Day
- » ALM – Core Module: Rate and Liquidity Gaps.....1/2 Day

ALM FTP (2 Days): *Prerequisite: Knowledge of instrument modeling and pricing and ALM general presentation*

Day 1 and 2

- » ALM – Core Module: Process Overview & Reporting.....1/2 Day
- » ALM – FTP: Analysis of Net Interest Income and FTP Components on Maturing Deal.....1/2 Day
- » ALM – FTP: Analysis of Net Interest Income and FTP Components on Non Maturing Deal.....1/2 Day

ALM LIQUIDITY (1 Day): *Prerequisite: Knowledge of instrument modeling and pricing*

Day 1

- » ALM – Liquidity Risk Module.....1/2 Day

BASEL II MODULES - Training Course Contents

BASEL II – Credit Risk – General Presentation (1 Day)

Features, underlying concepts and tools

Concepts

- » Typical dataflow
- » Typical workflow
- » Fermat DataMart (FDM) key concepts
 - Overview
 - Calculation scope definition
 - BII requirements overview
 - Capital ratio
 - Credit risk contribution to regulatory capital
 - Calculation and reporting workflow
- » FDM description

Hands-on

- » How to create the bank's organizational structure, a counterparty and a loan
- » How to launch a calculation process in the STD and IRB approaches
- » How to create a reporting cube and analyze the results

BASEL II – Credit Risk – Basel II Process and FDM (1/2 Day)

Launching a calculation process

Concepts

- » Data model overview
- » Calculation process overview
 - Process flow
 - Results structure
 - Calculation steps
- » Fermat BII Credit Risk calculation setup
 - Process setup
 - Key analysis (applying different setups on different groups of contracts)

Hands-on

- » How to create a key analysis
- » How to launch a process with several methods for a specific scope of the bank
- » Exercises with several different scopes

BASEL II – Credit Risk – National Discretion Setup in STD (1/2 Day)

Setup description for Standardized approach

Concepts

- » National discretion overview
- » Setup for exposure processing under STD approach
 - General case
 - Preferential treatments
 - Off-balance sheet exposures and CCF
 - Past due exposures
- » Focus on equities in STD
- » Provisions & deductions
- » Consolidation
- » Retail exposures in STD

Hands-on

- » Exercises in STD approach, equities treatment and Specialized Lending
- » How to analyze retail exposure in STD and consolidation

BASEL II MODULES - Training Course Contents

BASEL II – Credit Risk – National Discretion Setup in IRB (1/2 Day)

Setup description for IRB Foundation and Advanced approaches

Concepts

- » National discretion overview
- » Setup for exposure processing under foundation approach
 - Regulatory capital definition & overall calculation process
 - PD calculation process
 - LGD & CCF calculation processes
 - Best estimate of expected loss calculation process for defaulted exposures
 - Maturity calculation process
- » Setup for exposure processing under the advanced approach
- » Focus on equities and specialized lending
- » Provisions & deductions
- » Consolidation
- » Retail in IRB

Hands-on

- » Exercises in IRB-F and IRB-a, equities treatment and Specialized Lending
- » How to analyze retail exposures in IRB and consolidation

BASEL II – Credit Risk – Credit Risk Mitigation in STD (1/2 Day)

Credit risk mitigation allocation and sub-method calculation

Concepts

- » Principles
- » Review of approaches
- » CRM methods
- » CRM eligibility
- » Allocation ordering
- » Financial collateral
 - STD simple approach
 - STD comprehensive approach

- » Specific treatments (RRE and CRE)
- » Guarantees in STD
- » Credit derivatives
- » Netting agreements

Hands-on

- » How to analyze financial collateral in STD
- » Exercises with specific cases of physical collateral in STD

BASEL II – Credit Risk – Credit Risk Mitigation in IRB (1/2 Day)

Credit risk mitigation allocation and sub-method calculation

Concepts

- » Principles
- » Review of approaches
- » CRM methods
- » CRM eligibility
- » Allocation ordering
- » Financial collateral
 - IRB Foundation approach
 - IRB advanced approach
- » Physical collateral
- » Guarantees in STD
- » Credit derivatives
- » Netting agreements

Hands-on

- » How to analyze financial collateral in IRBF
- » How to analyze physical collateral in IRBF

BASEL II MODULES - Training Course Contents

BASEL II – Moving from Standard to IRB Approach (1 Day)

Understanding the impacts of a transition from Standard to IRB setup

Differences in the two setups: Standard and IRB

- » Reminder on Basel II concepts, own funds and provisions
- » Overview of the supervisor
- » Setup for exposure processing under IRB Foundation approach
- » Setup for exposure processing under IRB advanced approach
- » Focus on equities and specialized lending
- » Retail

CRM treatment in IRB

- » Overview
- » Eligibility
- » Allocation ordering
- » Financial collaterals
- » Physical collaterals
- » Guarantees & Credit derivatives
- » Netting agreements

BASEL II – Regulatory Reporting Tool (1/2 Day)

Understanding the structure of the input table and using the tools featured for auditing the results

Concepts

- » Introduction to regulatory reporting
- » Fermat CAD Regulatory Reporting Tool presentation
- » Reports review
- » Fermat regulatory reporting process
- » Reporting tools
 - Validity checks
 - Audit track
 - Additional info

Hands-on

- » Demonstration of the reporting process
- » How to use reporting tools and validity checks

BASEL II – Settlement Risk (1/2 Day)

Understanding the methods used to compute settlement risk

Concepts

- » Settlement risk
- » Two approaches
 - Free delivery mode
 - Delivery versus payment mode
- » Risk calculation

Hands-on

- » How to compute settlement risk in free delivery mode
- » How to compute settlement risk in delivery versus payment mode
- » Results' analysis

BASEL II – Stress Testing (1/2 Day)

Stress testing simulation

Concepts

- » Objectives
- » Indicators
- » Transition matrix features
- » Stress testing scope
- » Stress testing process
- » Stress testing results

Hands-on

- » Impacts on the indicators
- » Shifts of PD, LGD and CCF (relative shift and multiplication factor)
- » Transition matrix of PD
 - Parametric method
 - Monte Carlo method
- » Retail stress testing

BASEL II MODULES - Training Course Contents

BASEL II – Back Testing (1/2 Day)

Back testing simulation

Concepts

- » Objectives and situation
- » Loss and event database
 - Credit events
 - Loss database and default files
- » Wholesale back testing
- » Retail back testing

Hands-on

- » Impacts on the indicators
 - PD back testing (simple and worst case)
 - LGD back testing
 - CCF back testing
 - Retail back testing
 - PD back testing
 - LGD back testing

BASEL II – Large Exposures (1/2 Day)

Understanding large exposures' concepts and calculation processes

Concepts

- » Scope
- » Recognition of large exposures
- » Reporting requirements
- » Additional capital requirement
- » Large exposure process

Hands-on

- » Test cases session and results analysis
- » Limits regarding large exposures in the banking book
- » Limits regarding large exposures in the trading book
- » Limits regarding large exposures in the combined banking and trading books

BASEL II – Credit Risk – Securitization (1 Day)

How to create securitization cases and analyze credit risk

Concepts

- » Securitization framework, vocabulary and concepts
- » Fermat securitization model
- » RWA model

Hands-on

- » Test cases and results analysis
 - Case of investing bank
 - Case of investing bank with unrated program and look through treatment
 - Case of originating bank with early amortization
 - Case of liquidity providers and credit enhancers
 - Case of originating bank with synthetic securitization and maturity mismatch

BASEL II – Market Risk – General Presentation (1/2 Day)

General presentation of Market Risk

Concepts

- » Capital and McDonough ratio for Market Risk
- » Main risk framework
- » Computation of position
 - Cash flow computation, zero coupon curves and preliminary steps
 - Modeling of financial instruments
 - Debt security positions
 - Convertible bonds
 - Underwriting operations
 - Interest rate swaps
 - Forward rate agreements
 - Interest rate futures
- » Calculation process and results
 - Parameterization, process, results
 - Market risk reports

BASEL II MODULES - Training Course Contents

BASEL II – Market Risk – Interest Rate Risk and Foreign Exchange Risk (1/2 Day)

Interest rate risk and foreign exchange risk calculations

Concepts

- » Definition of Interest rate risk (IRR)
- » General Risk
 - Preliminary netting
 - Maturity method
 - Duration method
 - Margin based approach
 - Sensitivity approach
- » Specific risk
 - Definition
 - Computation
 - Hedging by credit derivatives
- » Foreign exchange risk

Hands-on

- » Exercises on general and specific risk of IRR
- » Exercises on foreign exchange risk

BASEL II – Market Risk – Equity Position Risk and Investment Fund Risk (1/2 Day)

Equity position risk and investment fund risk calculations

Concepts

- » Equity risk
 - Definition
 - General risk
 - Specific risk
- » Stock index
- » Investment funds' risk
 - Global approach
 - Intermediate approach
 - Look-through approach

Hands-on

- » How to analyze equity position risk
- » How to analyze investment fund risk
- » Results presentation and trading books

BASEL II – Market Risk – Commodity Risk and Option Risk (1/2 Day)

Commodity risk and Option risk calculations

Concepts

- » Commodity risk
 - Overview
 - Derivation of standard positions
 - Simplified approach
 - Maturity ladder approach
- » Option risk
 - Delta+ approach
 - Scenario approach

Hands-on

- » How to analyze commodity risk
- » How to analyze option risk
- » Results presentation

BASEL II – Operational Risk (1/2 Day)

General presentation of operational risk

Concepts

- » Introduction and Fermat scope
- » Operational Risk data collection
- » Different approaches
 - BIA - Basic Indicator approach
 - SA - Standardized approach
 - ASA - Alternative Standardized approach
 - AMA - Advanced Measurement approach
- » Key risk indicators
- » Scenario analysis

Hands-on

- » Test case session
 - Calculation process with BIA, SA and ASA

Example BII Training Combinations

Basel II Credit Risk Overview (4 Days)

Day 1

- » BASEL II – Credit Risk – General Presentation.....1 Day

Day 2

- » BASEL II – Credit Risk – Basel II Process and FDM.....1/2 Day
- » BASEL II – Credit Risk – National Discretion Setup in STD.....1/2 Day

Day 3

- » BASEL II – Credit Risk – National Discretion Setup in IRB.....1/2 Day
- » BASEL II – Credit Risk – Credit Risk Mitigation in STD.....1/2 Day

Day 4

- » BASEL II – Credit Risk – Credit Risk Mitigation in STD.....1/2 Day
- » BASEL II – Regulatory Reporting Tool.....1/2 Day

Basel II Market Risk Overview (2 Days)

Day 1

- » BASEL II – Market Risk – General Presentation.....1/2 Day
- » BASEL II – Market Risk – Interest Rate Risk and Foreign Exchange Risk.....1/2 Day

Day 2

- » BASEL II – Market Risk – Equity Position Risk and Investment Funds' Risk.....1/2 Day
- » BASEL II – Market Risk – Commodity Risk and Option Risk.....1/2 Day

Basel II Stress & Back Testing Presentation (1 Day)

Day 1

- » BASEL II – Stress Testing.....1/2 Day
- » BASEL II – Back Testing.....1/2 Day

MR-VAR MODULES - Training Course Contents

MR – Fermat and VAR General Presentation (1/2 Day)

Fermat Overview

- » Fermat framework
- » Fermat DataMart key concepts
- » Fermat user tools

Fermat MR-VAR Overview

- » Reminder: Discount factor and market value definition
- » Use of credit spread in market value
- » Definition of value at risk and risk factors
- » Different methods of VAR calculation in Fermat

MR – Non Parametric VAR Model (1/2 Day)

Prerequisite: Fermat and VAR General Presentation

Concepts

- » Definition of historical VAR
- » Definition of shifts

Hands-on

- » How to setup and calculate historical VAR on equity portfolio

MR – Parametric VAR Model (1/2 Day)

Prerequisite: Fermat and VAR General Presentation

Concepts

- » Definition of Monte Carlo VAR
 - Notion of diffusion model
 - Notion of random sampling
 - Notion of correlation
- » Definition of GARCH VAR

Hands-on

- » How to setup and launch the calculation of a Monte Carlo VAR and how to analyze the results
- » How to setup and launch the calculation of a GARCH VAR and how to analyze the results

Example MR-VAR Training Combinations

MR-VAR Complete Overview (2 Days) *Prerequisite: Knowledge of rates and instrument pricing*

Day 1 and Day 2

- » MR – VAR General Presentation.....1/2 Day
- » MR – Non Parametric VAR Model.....1/2 Day
- » MR – Parametric VAR Model.....1/2 Day

GEM MODULES - Training Course Contents

GEM – General Presentation (1/2 Day)

Fermat Overview

- » Fermat framework
- » Fermat DataMart key concepts
- » Fermat user tools

Fermat GEM Overview

- » Definition of limits and exposures
- » Business profiles using GEM
- » GEM concepts overview
- » Limits management
- » GEM technical concepts

GEM – Fermat FDM Data Model (1/2 Day)

Prerequisite: GEM – General Presentation

Concepts

- » FDM Reference data
 - ISO reference data
 - Bank's reference data
- » Wholesale and retail banking instruments
- » Market instruments and derivatives
- » Credit risk mitigants

Hands-on

- » How to input a contract with its credit risk mitigants

GEM – “GEM Deal” Definition and Introduction to Exposure vs Limit Monitoring (Step 1) (1/2 Day)

Prerequisite: GEM – General Presentation

Concepts

- » GEM process overview
- » GEM deal definition
- » GEM concepts definition :
 - Limits
 - Impacts
 - Exposures

Hands-on

- » How to use GEM to transform a FDM contract with its CRM into a GEM deal
- » How to identify and analyze the impact of a GEM deal on a combination

GEM – Basic Principles: Risk Vision and Impacts (Step 2) (1/2 Day)

Prerequisite: GEM – General Presentation

Concepts

- » Analysis plan
- » Analysis axis
- » Combination and start value

Hands-on

- » How to create an analysis plan
- » How to calculate possible impacts of a combination, using hierarchies
- » How to follow utilization level of a limit

GEM MODULES - Training Course Contents

GEM – Exposure Calculation and Aggregation(Step 3) (1/2 Day)

Prerequisite: GEM – General Presentation

Concepts

- » Exposure definition
- » Exposure calculation methods and link weights
- » Use of CRM in exposure formula calculation

Hands-on

- » How to calculate the total exposure towards a limit
- » How to calculate exposures including link weights
- » How to calculate exposures including netting

GEM – Limits Calculation and Workflow(Step 4) (1/2 Day)

Prerequisite: GEM – General Presentation

Concepts

- » Limits management
- » Limits analysis
- » Excess management
- » GEM different processes (global, incremental...)
- » Processes and reporting

Hands-on

- » How to import, modify and analyze limits, and how to manage excesses
- » How to setup and analyze an automatic limit calculation
- » How to setup and launch GEM process on a given scope

Example GEM Training Combinations

GEM Fundamentals (3 Days)

Day 1

- » GEM – General Presentation.....1/2 Day
- » GEM – Fermat FDM Data Model.....1/2 Day

Day 2

- » GEM – “GEM Deal” Definition and Introduction to Exposure vs Limit Monitoring (Step 1).....1/2 Day
- » GEM – Basic Principles: Risk Vision and Impacts (Step 2).....1/2 Day

Day 3

- » GEM – Exposure Calculation and Aggregation (Step 3).....1/2 Day
- » GEM – Limits Calculation and Workflow (Step 4).....1/2 Day

IAS MODULES - Training Course Contents

IAS – General Presentation (1 Day)

Fermat Overview

- » Fermat framework
- » Fermat DataMart key concepts
- » Fermat user tools

Fermat IAS Overview

- » IAS standard presentation
- » IAS Indicators
 - Outstanding and accruals
 - Effective yield and amortized cost
 - Fair value
- » Calculation tools: modeling
 - Rate modeling
 - Stock evolution modeling
- » Calculation methods : cash flows and static simulations
- » Hedge accounting
- » Impairments

IAS – Financial Instrument Measurement (1/2 Day)

Prerequisite: IAS – General Presentation Instrument and rate pricing and modeling

Concepts

- » Outstanding and accruals
- » Fair value
- » Amortized cost and effective yield
- » Value adjustment
 - Between local and IFRS GAAP
 - Between two dates
 - Events on contracts

Hands-on

- » How to setup a balance sheet for accounting under IFRS GAAP
- » How to produce audit and analyze balance sheet indicators for IFRS accounting
- » How to calculate a change of effective yield due to an event on a contract
- » How to calculate P&L due to an event impacting the amortized cost of a contract
- » How to setup valuation and accounting of adjustment values

IAS – Hedge Accounting (1 Day)

Prerequisite: IAS – General presentation and balance sheet indicators calculation

Concepts

- » IFRS requirements for micro hedge accounting
- » Definition of hedged contract and hedging contract
- » Hedged risks
- » Hedging methods

Hands-on

- » How to import hedging folders with the required documentation on hedging relations
- » How to test hedging relations and assess testing methods

IAS – Impairments (1/2 Day)

Prerequisite: IAS – Presentation and a general knowledge of Basel II regulations

Concepts

- » Incurred but not impaired assets
- » Impaired assets
- » Provisions' calculation methods

Hands-on

- » How to setup decision tree to identify incurred or impaired assets
- » How to calculate provisions for impairments for the expected loss and default point methods
- » How to calculate recovered amount vs amount to recover in recovery cash flows and recovery curve methods

Example IAS Training Combinations

IAS General Presentation (1 Day)

Day 1

- » IAS – General Presentation.....1 Day

IAS Complete Training (3 Days) *Prerequisite: Knowledge of rates and instrument pricing and modeling*

Day 1

- » IAS – General Presentation.....1 Day

Day 2 and Day 3

- » IAS – Financial Instrument Measurement.....1/2 Day
- » IAS – Hedge Accounting.....1 Day
- » IAS – Impairments.....1/2 Day

IAS Complete Training (1 Day) *Prerequisite: IAS General Presentation and knowledge of rates and instrument pricing and generic knowledge of Basel II regulation*

Day 1

- » IAS – Impairments.....1/2 Day

RAPM MODULES - Training Course Contents

RAPM – General Presentation (1 Day)

Prerequisite: CAD-BII General Presentation

Concepts

- » Fermat modules
- » Typical dataflow
- » Typical workflow
- » Fermat DataMart key concepts
- » Fermat RAPM introduction
 - Profitability and Performance Management
 - Relationship between Basel II datamodel and RAPM datamodel
 - Fermat RAPM objectives
 - Fermat RAPM generated report examples

Hands-on

- » How to display Fermat RAPM results in OLAP cubes and web reports

RAPM – Data Model (1/2 Day)

Prerequisite: RAPM – General Presentation, CAD-BII – Data model

Concepts

- » Fermat RAPM FDM Data model
- » Key reporting dimensions
- » Revenue data model
- » Cost data model
- » Risk import data model

Hands-on

- » How to create a company, a client and a contract
- » How to create sets of dimensions
- » Understanding revenue and cost data models
- » Understanding the connection with the Basel II risk data model

RAPM – KPI Analysis & Tracking (1/2 Day)

Prerequisite: RAPM – General Presentation

Concepts

- » RAPM calculation process overview
 - Process overview
 - Data initialization
- » KPI analysis and tracking
 - KPIs
 - Reporting capability
 - Defining KPIs

Hands-on

- » How to run the RAPM process
- » How to create a KPI formula
- » How to report the KPI in a result table

RAPM – Cost Allocation and Reconciliation (1 Day)

Prerequisite: RAPM – General Presentation

Concepts

- » Cost allocation introduction
 - Background
 - Cost allocation methodologies
- » General ledgers
- » Cost allocation using a top-down approach
- » Product processing costs using the bottom-up approach
- » Sales and marketing costs using the bottom-up approach
- » Allocation rules

Hands-on

- » How to define general ledger costs
- » How to allocate costs using a top-down approach
- » How to allocate costs using a bottom-up approach

RAPM MODULES - Training Course Contents

RAPM – Scenario Analysis (1 Day)

Prerequisite: RAPM Basics and CAD-BII Credit Risk

Concepts

- » Fermat BII Pillar 2 framework
- » Fermat Scenario Analysis module
- » Simulation process
- » Scenario analysis setup
- » Advanced setup

Hands-on

- » How to create a strategy scope
- » How to create a scenario
- » Launch simulation on scenarios
- » Checking results

RAPM – Objectives Setting (1/2 Day)

Prerequisite: RAPM Basics

Concepts

- » Objectives setting framework
 - Definition of the problem
 - Solution / approach
- » Concept and functionalities
 - Definition
 - Illustration
- » Configuration
 - Scenario
 - Setting objectives at different level
 - Creation of a new model type

Hands-on

- » Configuration

Example RAPM Training Combinations

RAPM Presentation (1 Day)

Day 1

- » RAPM – General Presentation.....1 Day

RAPM Complete Training (4 Days)

Day 1

- » RAPM – General Presentation.....1 Day

Day 2

- » RAPM – Data Model.....1/2 Day
- » RAPM – KPI Analysis and Tracking.....1/2 Day

Day 3

- » RAPM – Cost Allocation and Reconciliation.....1 Day

Day 4

- » RAPM – Scenario Analysis.....1 Day

RAPM Basics (3 Days)

Day 1

- » RAPM – General Presentation.....1 Day

Day 2

- » RAPM – Data Model.....1/2 Day
- » RAPM – KPI Analysis and Tracking.....1/2 Day

Day 3

- » RAPM – Cost Allocation and Reconciliation.....1 Day

RAPM Scenario analysis (1 Day) *Prerequisite: RAPM Basics (3-day training)*

Day 1

- » RAPM – Scenario Analysis.....1 Day

SII MODULES - Training Course Contents

SII – General Presentation and Regulatory Calculations (1 Day)

Concepts

- » Fermat modules overview
- » Typical dataflow
- » Typical workflow
- » Fermat Datamart key concepts
- » Fermat SII Introduction
 - Required regulatory calculations
 - Typology of risk in insurance
 - Indicators in Fermat and methodology: calculation with scenarios
 - Overview of SII process and result tables

Hands-on

- » How to launch a SII process and retrieve the final results

SII – Fermat Data Model and Main Parameters (1/2 Day)

Prerequisite: SII – General Presentation

Concepts

- » Fermat FDM Datamodel and key reporting dimensions
- » Family and pools
- » Market data
- » Key analysis, time bucket and time series

Hands-on

- » How to create a company, a client and a deal book
- » How to divide the stock in several groups to apply different setups on different groups: key analysis
- » How to import rate curves

SII – Asset Modeling and Management (1/2 Day)

Prerequisite: SII – General Presentation

Concepts

- » Definition and modeling of different asset instruments
- » Definition and setup of different behaviors on asset instruments

Hands-on

- » How to analyze market value evolution on assets
- » How to setup and launch stress scenarios on assets
- » How to analyze market risk on assets

SII – Liabilities Modeling and Management (1 Day)

Prerequisite: SII – General Presentation

Concepts

- » Definition and modeling of different liability instruments
- » Definition and setup of different behaviors on liability instruments

Hands-on

- » How to analyze provision evolution on assets
- » How to setup and launch stress scenarios on liabilities (mortality tables and lapses)

SII – Interaction Between Assets and Liabilities (1 Day)

Prerequisite: SII – General Presentation

Concepts

- » Definition and setup of cost management
- » Definition and setup of financial strategy
- » Definition and setup of profit sharing management

Hands-on

- » How to manage financial evolution of assets and liabilities on an insurance company
- » How to manage investment and disinvestment strategies

Example SII Training Combinations

SII Presentation (1 Day)

Day 1

- » SII – General Presentation.....1 Day

SII Complete Training (4 Days)

Day 1

- » SII – General Presentation.....1 Day

Day 2

- » SII – Fermat Data Model and Main Parameters.....1/2 Day
- » SII – Asset Modeling and Management.....1/2 Day

Day 3

- » SII – Liabilities Modeling and Management.....1 Day

Day 4

- » SII – Interaction Between Assets and Liabilities.....1 Day

TECHNICAL MODULES - Training Course Contents

TECH – Overview and Architecture (1/2 Day)

Concepts

- » Modules overview
- » Fermat architecture
- » Fermat structure
 - Basic Oracle concepts
 - Partitioning
 - Meta model
 - Data integrity and consistency

TECH – Application Installation (1/2 Day)

Concepts

- » Installation
 - Pre-requirements
 - Installation procedures: DB / client / Task servers

Hands-on

- » How to install the database
- » How to install the Fermat client
- » How to install a task server
- » How to install data for testing: the POC

TECH – Version Management and Maintenance(1/2 Day)

Prerequisite: TECH – Overview and Architecture

Concepts

- » Versioning
- » Upgrading
- » Service Packs
- » Maintenance

Hands-on

- » How to apply a service pack
- » How to upgrade the database
- » How to clean the database

TECH –Data Management (1/2 Day)

Prerequisite: TECH – Overview and Architecture

Concepts

- » Partitioning: contexts / workspaces / reporting dates
- » Context management
- » Importing data
- » Migrating data
- » Comparing data
- » Archiving

Hands-on

- » How to load data using Fermat
- » How to move data
- » How to compare data, using the comparison tool
- » How to archive data

TECH – Process Management (1/2 Day)

Concepts

- » Task scheduler
- » Batch process
- » Log table

Hands-on

- » How to audit process activity (TRI_TASK_SCHEDULER)
- » How to use the Fermat scheduler

TECH – Security Management (1/2 Day)

Prerequisites: TECH – Overview and Architecture and Data Management

Concepts

- » Users
- » FAS and security concerns
- » Access management
- » Audit

Hands-on

- » How to apply access rules
 - Read/write
 - Context access
 - Browser
- » How to configure and retrieve audit trails

TECHNICAL MODULES - Training Course Contents

TECH – Customization (1/2 Day)

Concepts

- » Object Customizations
 - Tables
 - Procedures
 - Data windows

Hands-on

- » How to create a custom data window
- » How to archive objects

TECH – Ferret Web (1/2 Day)

Prerequisite: TECH – Application Installation

Concepts

- » Ferret Web overview
- » Ferret Web architecture
- » Installation

Hands-on

- » How to install and configure Ferret Web

TECH – Ferret Reporting Tool (1/2 Day)

Prerequisite: TECH – Application Installation

Concepts

- » Reporting tool overview
- » FRT-Report
- » FRT-Cube

Hands-on

- » How to install FRT applications
- » How to configure Ferret reporting tool

TECH – FAS (1/2 Day)

Prerequisite: TECH – Application Installation

Concepts

- » FAS overview
- » FAS architecture
- » Installation

Hands-on

- » How to install FAS
- » How to configure FAS

Example Technical Training Combinations

Fermat Presentation (1 Day)

Day 1

- » TECH – Overview and Architecture.....1/2 Day
- » TECH – Data Management.....1/2 Day

Fermat Technical Training (3 Days)

Day 1

- » TECH – Overview and Architecture.....1/2 Day
- » TECH – Application Installation.....1/2 Day

Day 2

- » TECH – Version Management and Maintenance.....1/2 Day
- » TECH – Data Management.....1/2 Day

Day 3

- » TECH – Process Management.....1/2 Day
- » TECH – Security Management.....1/2 Day

Fermat Advanced Technical Use (1 Day) *Prerequisite: Fermat Technical Training*

Day 1

- » TECH – Version Management and Maintenance.....1/2 Day
- » TECH – Customization.....1/2 Day

Fermat Web Mode (1 Day) *Prerequisite: Fermat Technical Overview*

Day 1

- » TECH – Fermat Web.....1/2 Day
- » TECH – Fermat Reporting Tool.....1/2 Day

UPGRADE 5.3 – 8.2 MODULES - Training Course Contents

TECH – New Technical Features and Impacts on Upgrade (1/2 - 1 Day)

New Feature

- » Smart triggers
- » Check error process
- » Automatic upgrade
- » New FTSs
- » Admin features

Focus on Upgrade Impacts

CAD-BII – New Feature for Credit Risk and Market Risk and Impacts on Upgrade (1 Day)

New Feature

- » Credit Risk Mitigants
 - Securitization
 - Ratings and PDs
 - Derivatives
 - Audits and adjustments
 - Pillar 2

Focus on Upgrade Impacts

GEM – New Feature and Impacts on Upgrade (1/2 Day)

Prerequisite: TECH – Overview and Architecture

New Feature

- » FDW Netting agreement
- » Process management enhancement
- » Multimetric calculation
- » Free Profiles: Curve Plans
- » GEM process & customizations
- » Admin to workspace
- » Grid Based Limits
- » Alerts and excesses management
- » Results storage
- » Web client

Focus on Upgrade Impacts

FERMAT – SQL BASICS - Training Course Contents

FERMAT – Using SQL to Maximize Reporting Capabilities (1 Day)

Concepts

- » Overview of SQL
- » Datatypes
- » Building queries
- » Useful Oracle built-in functions
- » Useful specificities provided by Fermat

Hands-on

- » Start with simple queries
- » Build progressively to more complex queries using all the possibilities of SQL
- » Use functions provided by Oracle
- » Use functions provided by Fermat
- » Reports: overviews of cubes and views

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