

RiskCalc™ Plus December 2016 Software Release Notes

These release notes apply to RiskCalc software released on 17 December

2016. These release notes include the following information:

- Executive Summary
- New and Enhanced Features
- Fixed in This Release
- Known Limitations
- Versions and Downloads Associated with This Release
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Executive Summary

RiskCalc delivers enhanced models for the Netherlands and Belgium that support private Dutch and Belgian companies, respectively, that report under local accounting standards. These new models contain data that reflects more firms, financial statements, and defaults and increased industry granularity.

NOTE: Your license to the RiskCalc product and chosen use of the product may not include all the features and functionalities described in these release notes. Certain features and functionalities are only available if optional modules or features are licensed for an additional fee.

New and Enhanced Features

RiskCalc software includes these new features and enhancements:

RiskCalc 4.0 Netherlands and Belgium Models

The new RiskCalc 4.0 Netherlands and Belgium models support private Dutch and Belgian firms, respectively, that report under local accounting standards. Both models calculate an EDF[®] (Expected Default Frequency) value based on two different modes: Financial Statement Only (FSO) and Credit Cycle Adjustment (CCA). Each model reflects an extended dataset that covers the most recent financial crisis and supports more granular industry sectors. EDF measures are available from one through five years and these measures can be mapped to agency and organizational ratings. Clients that currently subscribe to the RiskCalc 3.1 Netherlands or Belgium models, respectively, retain access to the applicable models and also automatically gain access to the new 4.0 version of the applicable model. Otherwise, a separate subscription is required for each applicable model.

The RiskCalc 4.0 Netherlands model offers pre-population of financial statement data with this release. Pre-population of financial statement data for RiskCalc 4.0 Belgium is not immediately available with this release but is targeted for 2017. Moody's Analytics will send out a client communication to those clients that subscribe to the Belgium 3.1 model to alert them when pre-populated financial statement data for Belgium 4.0 becomes available.

Fixed in This Release

The application generated the error message "Current Date must be today's date or earlier" when all the following conditions occurred.

1. You entered the first day of a new month in the Current Date field.
2. The time zone recognized by your servers was ahead of the Coordinated Universal Time (UTC) recognized by Moody's Analytics RiskCalc servers.
3. Your servers reached the first day of a new month but the Moody's Analytics RiskCalc servers were still on the last day of the prior month.

The error message is no longer generated under these conditions.

Known Limitations

This section describes the known issues for the RiskCalc software. Moody's Analytics strives to provide you with the highest-quality products and services. We continue to investigate these issues and provide updated release notes as the issues are resolved.

If you discover additional problems, contact Moody's Analytics Support.

Issue 1 – Save and Delete Buttons Not Translated

The new Save and Delete buttons that appear on the EDF Calculation page Input section are labeled in English. These buttons are not translated into the applicable language of the country model when you click the language translation button.

Issue 2 – Microsoft Internet Explorer Version 11 Freezes

Screens might freeze and then appear blank when using Microsoft® Internet Explorer® version 11. To resolve this issue, clear the browser's cache and cookies (*for example*, through the browser settings).

Issue 3 – Error Message When Attempting To Delete Financial Statements

If you attempt to delete a financial statement immediately after creating, or importing, and saving it, the system generates the error "Firm ID input is missing or invalid". To avoid this issue, navigate to the Firm Library, retrieve the applicable firm, and then delete the statement.

Issue 4 – Emerging Markets 3.1

A previously saved firm associated with the Emerging Markets 3.1 model does not save a change to the Country/Region drop-down list on the Calculation page Input section despite a message that confirms the change saved successfully.

Issue 5 – Qualitative Overlay Error Message

Google™ Chrome™ displays an incorrect error message when an administrator attempts to edit the overlay in Settings > Qualitative Overlay. This issue does not arise with other Internet browsers.

Issue 6 – Pre-population Feature Industry Code Mismatch

For the France 4.0 and Europe Large Firm 4.0 (France only) models, the EDF Calculation Results page displays a different industry sector mapping than the one returned in the Industry column of the Pre-population search results within the EDF Calculation Setup page. The impacted RiskCalc industry sector mappings include Business_Services, Services, and Unassigned. The RiskCalc industry sector mapping displayed on the EDF Calculation Results page is the correct value and it is also used to calculate the EDF results.

Release Resources

In the Content, Knowledgebase, and Training sections of the Client Support Web, Moody's Analytics provides several documentation, training, and support resources for each release. Support Web also provides easy-to-get downloads for configuration files, product updates, and news:

<http://www.moodyanalytics.com/support>.

Documentation for This Release

You can access all RiskCalc product documentation for this release, as follows:

- For Clients: In the Content section of the Client Support Web at <http://www.moodyanalytics.com/support>
- For Moody's Analytics employees: In the internal portal at <http://moodyanalytics.my.salesforce.com/home/home.jsp>

Product Training

To find training materials or learn more about training opportunities, visit

- For Clients: <http://www.moodyanalytics.com/Products-and-Solutions/Training-Certification>
- For Moody's Analytics employees: In the internal portal at <http://mssworkspace2010:3059/sites/MA%20Product%20Training%20Calendar/Lists/Events/Sign%20up.aspx>

Moody's Analytics Support

You can reach Moody's Analytics Support at:

Phone: +1-212-553-1653

Email: MA_Support@moody.com

Moody's Analytics Support Web Site

Moody's Analytics Client Support Web is a great resource for self-service and full-service support. You can find information about this release in the Content and Knowledge Base sections. Support Web also provides access to your support cases, as well as easy-to-get downloads for configuration files, product updates, and news.

<http://www.moodyanalytics.com/support>.

Note You must have a valid User ID and password to access the Client Support Web. If you do not have a Client Support Web account, fill in the form at the following link to request a new account: <http://support.moodyanalytics.com/login-request.htm>

Moody's Analytics Client Support Portal

Moody's Analytics Client Support Portal is the internal repository for all customer-facing and internal documentation. Moody's employees can access the internal portal at

<http://moodyanalytics.my.salesforce.com/home/home.jsp>.

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