



Launch of Report Writer

ALMIS International launch new report writer at its 2011 User Group Conference held in Edinburgh.

This added functionality will allow you to:

- Dynamically create ALCO reports and graphs
- Show trends and variances
- Produce KPI and Dashboards
- Monitor prudential positions and limits
- Share report and graph templates with ALMIS users

Our ALMIS report writer can be easily set up to produce all the reports you need from one source making it a seamless process saving valuable business time and resource.

Customisable

The report writer can be used to collate different KPI's in a customisable dashboard and present results for your ALCO pack.

The report writer will help you review trends of your current year or forecasted plans for various ALM areas such as Liquidity and Market Risk.

The Concept

ALMIS produces thousands of reports which provide valuable information for ALM management; however we have now developed this functionality further to allow you to customise, view and report your ALM.

The concept behind the report writer is that data can be taken from multiple portfolios, multiple currencies and multiple reports and presented in single templates.

By the use of a naming convention the data can be pulled from ALMIS into excel to produce customisable reporting.

The easy to use report writer control panel will define what portfolios are being used to extrapolate the data. The control panel can also provide an extract of the full report to support the numbers being extrapolated.

ALM reporting can become more pictorial; by graphing the information being pulled from different reports and various portfolios.

Different customisable reporting packs can be used by multiple users allowing banking firms to share ideas for ALM reporting.

| Reference | Portfolio Name | Currency | Balance Sheet |
|-----------|--------------------|----------|---------------|
| 01 | 31 May 2009 | GBP | 31/05/2009 |
| 02 | PlanA : 31/05/2009 | GBP | 31/05/2009 |
| 03 | PlanB : 31/05/2009 | GBP | 31/05/2009 |

| Report Reference | Report Name | Save Name | All portfolios |
|------------------|-------------------------------------|-----------|----------------|
| 009 | FSA017 Gap Report | | F |
| 002 | Margin and Balance Sheet by Product | | F |
| 005 | FSA Basis Risk | | F |

“Very useful for considering new reports for ALCO”

Julie Rose, Accounts Manager, Darlington Building Society

“Very useful update on latest ALMIS developments – especially report writer functionality”

Matt Slack, Management Accountant, Kingdom Bank

ALMIS standard reporting

A FSA017 Gap Report - [31 Mar 09 Actual (GBP)]

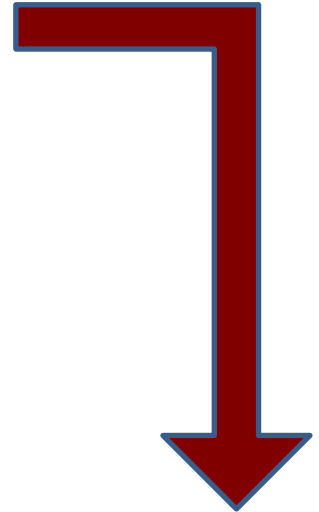
| | Total | 3 Mth 30/06/2009 | 3 Mth 30/09/2009 | 6 Mth 31/03/2010 | 1 Yr 31/03/2011 | |
|--------------------|-----------|---------------------|---------------------|---------------------|--------------------|--------|
| Linear Deriv | 63,750 | | 5,500 | 3,000 | 17,000 | 20,000 |
| Non-Linear Deriv | | | | | | |
| Liabilities totals | 1,184,087 | | 915,265 | 24,376 | 72,066 | 25,737 |
| Net Gap | 315,114 | | -282,932 | 154,999 | 103,922 | 72,473 |

A FSA Basis Risk Report - [31 Mar 09 Actual (GBP)]

| | Assets % | Liability % | Assets £m | Liability £m |
|--|----------|-------------|-----------------|-----------------|
| Gross Basis Risk | | | | |
| Fixed rate longer than 12 months to maturity | 5.98 | 5.72 | 327.95 | 44.00 |
| Fixed rate 6 months - 12 months to maturity | 5.79 | 5.16 | 164.86 | 64.31 |
| Fixed rate 3 months - 6 months to maturity | 5.15 | 6.11 | 125.87 | 12.88 |
| Fixed rate less than 3 months to maturity | 2.54 | 6.40 | 439.03 | 16.20 |
| Administered | 1.36 | 1.94 | 55.13 | 321.03 |
| 3 month LIBOR linked | 4.56 | 2.52 | 196.02 | 5.50 |
| 6 month LIBOR linked | 0.00 | 0.00 | 0.00 | 0.00 |
| 12 month LIBOR linked | 0.00 | 0.00 | 0.00 | 0.00 |
| Bank Base Rate linked | 2.12 | 3.35 | 6.00 | 67.80 |
| Other | 0.00 | 0.00 | 0.00 | 0.00 |
| Non Interest | 0.00 | 0.00 | 160.34 | 128.38 |
| Gross Total | | | 1,475.20 | 1,160.09 |
| Net Basis Risk | | | | |

A Exposure Summary Report - [31 Mar 09 Actual (GBP)]

| | 3 Mth 30/06/2009 | 3 Mth 30/09/2009 | 6 Mth 31/03/2010 | 1 Yr 31/03/2011 | 1 Yr 31/03/2012 | 1 Yr 31/03/2013 | 1 Yr 31/03/2014 | 1 Yr 31/03/2015 | 1 Yr 31/03/2016 |
|---------------------|---------------------|---------------------|---------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|
| ASSETS | | | | | | | | | |
| Admin | 55,378 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Market | 157,828 | 57,254 | 10,903 | 0 | 0 | 0 | 0 | 0 | 0 |
| Fixed | 361,705 | 122,136 | 165,085 | 84,179 | 102,122 | 67,898 | 73,173 | 128,836 | 45 |
| TOTAL | 574,911 | 179,389 | 175,988 | 84,179 | 102,122 | 67,898 | 73,173 | 128,836 | 45 |
| LIABILITIES | | | | | | | | | |
| Admin | -838,942 | 0 | -257 | 0 | 0 | 0 | 0 | 0 | 0 |
| Market | -49,202 | -11,090 | -7,502 | 0 | 0 | 0 | 0 | 0 | 0 |
| Fixed | -17,225 | -10,510 | -49,598 | -21,045 | -12 | 0 | 0 | 0 | 0 |
| TOTAL | -905,450 | -22,390 | -57,438 | -21,045 | -12 | 0 | 0 | 0 | 0 |
| CAPITAL | | | | | | | | | |
| Other | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| PBS | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Reserves | 0 | 0 | 0 | -90,000 | 0 | 0 | 0 | 0 | 0 |
| TOTAL | 0 | 0 | 0 | -90,000 | 0 | 0 | 0 | 0 | 0 |
| NET POSITION | -330,539 | 156,999 | 118,551 | -26,868 | 102,110 | 67,898 | 73,173 | 128,836 | 45 |



Customisable Report Writer

