Financial Risk Analytics

Financial risk analytics for sell-side traded markets and buy-side

S&P Global
Market Intelligence

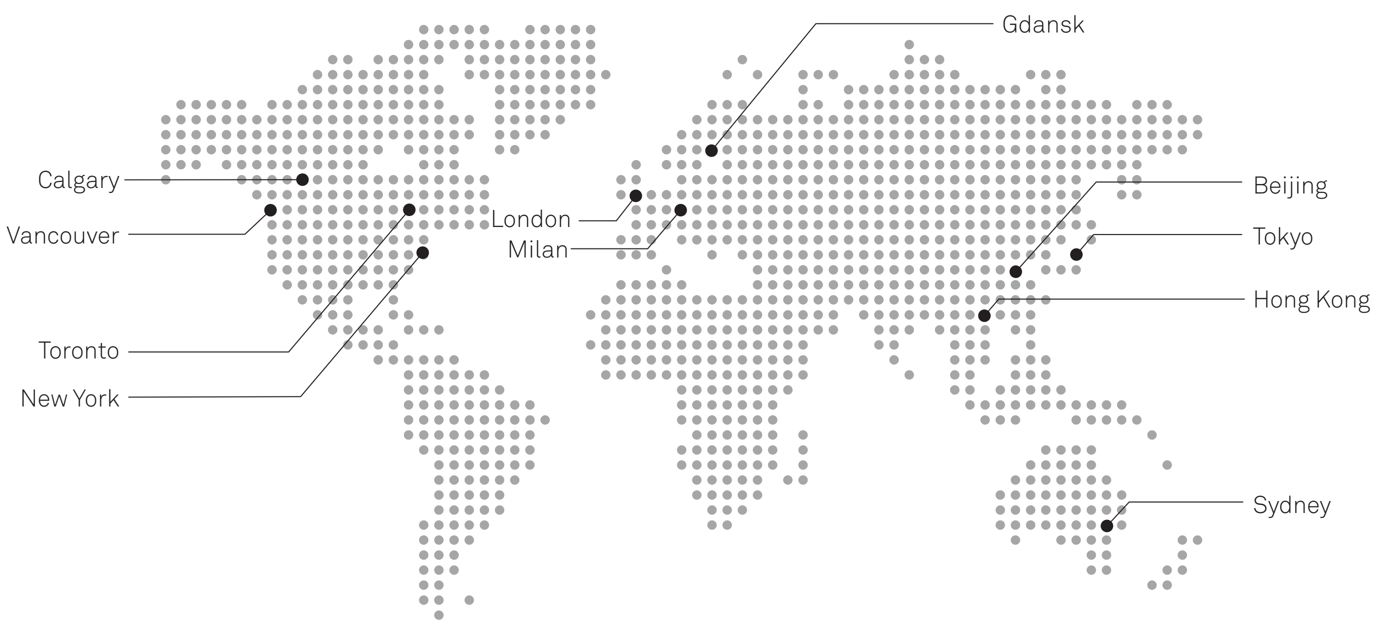
Financial risk analytics for sell-side traded markets and buy-side

The Financial Risk Analytics division of Market Intelligence has a team of 110+ full-time employees across the globe made up of financial engineers, software engineers, product specialists, client sales and professional services. Customers are supported with professional services available on the ground in all regions with 24/7 support.

Financial Risk Analytics provides products and solutions to financial institutions to measure and manage their counterparty credit risk, market risk, regulatory risk capital and derivative valuation adjustments.

Using the latest analytics and technology such as a fully vectorized pricing library, Machine Learning and a Big Data stack for scalability, our products and solutions are relied upon by the largest tier-one banks to smaller niche buy-side firms.

Our risk analytics solutions are available deployed, in the cloud or can be run as a service so we free up your internal resources to focus on your business priorities.

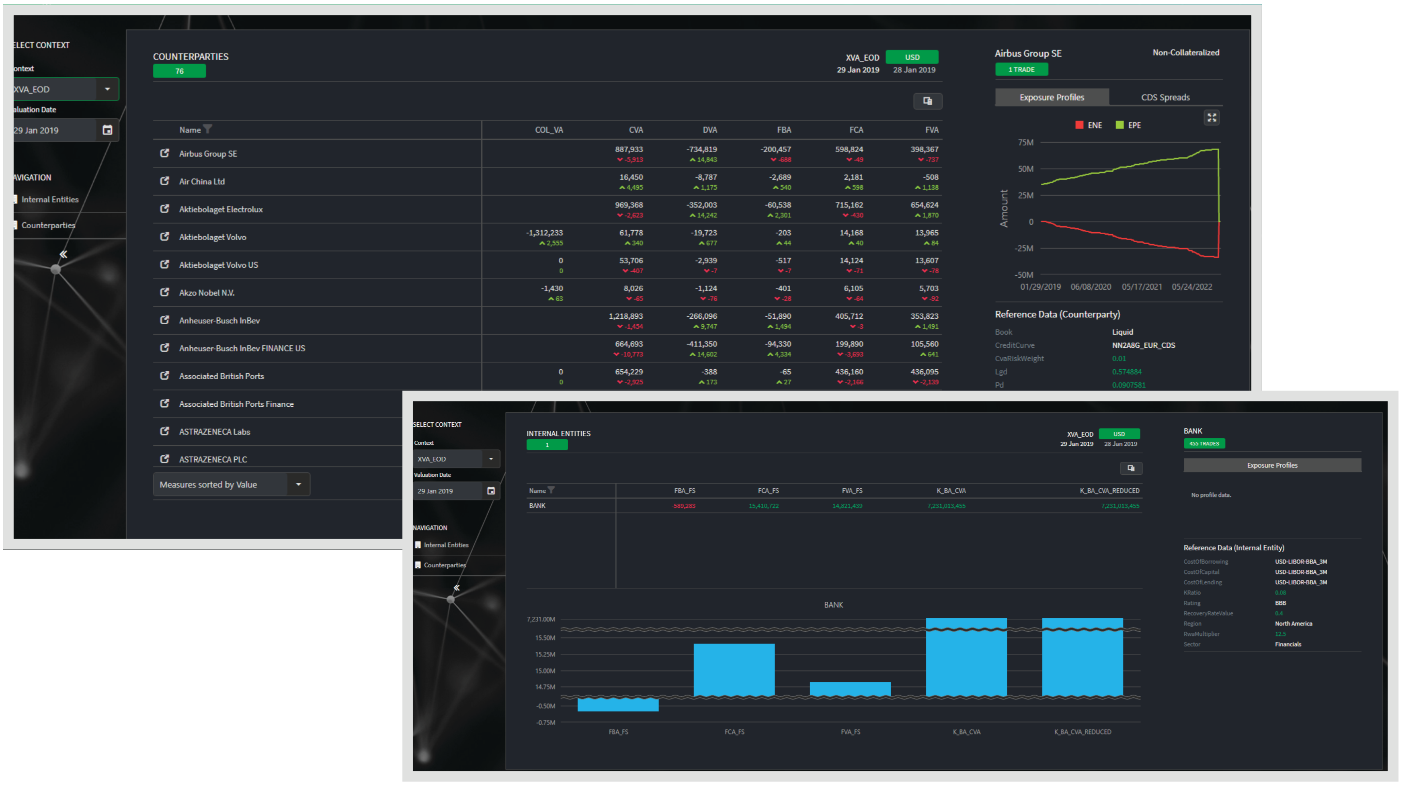


XVA

Lead the competition in the fast-paced world of derivatives trading with our XVA solution giving deal-time insight into the P&L and capital costs of potential trades. Get a complete picture of valuation adjustments arising from counterparty credit risk, funding, collateral and regulatory capital (SA-CCR, SA-CVA).

– State of the art pre-deal performance with all valuation adjustment returned in under a minute

– Sensitivities available on all valuation adjustments for hedging and P&L explain

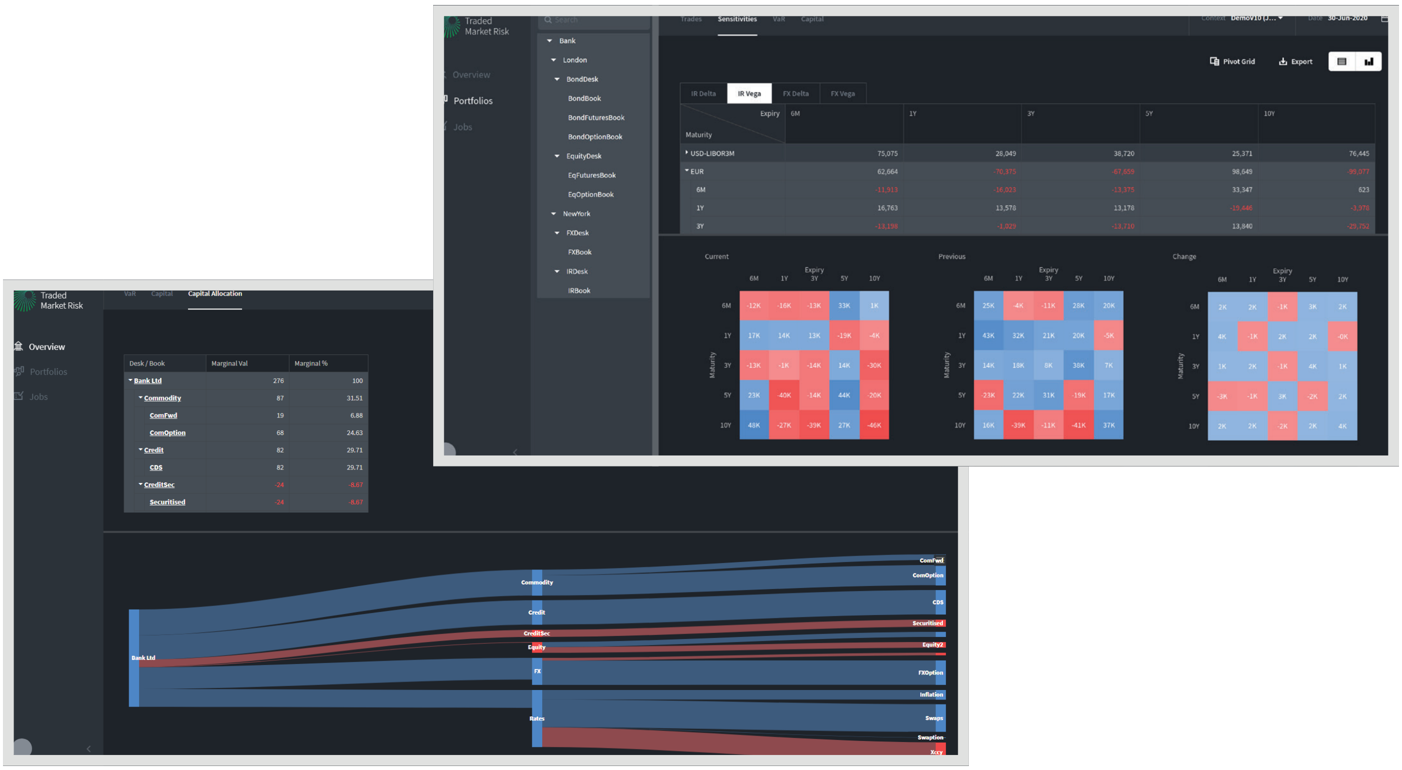


Full calculation transparency with intermediate results stored and accessible

Traded Market Risk

Future proof your market risk capabilities with our multi award winning Traded Market Risk solution. Our next generation analytics platform extends full revaluation VaR and Stress Testing into FRTB compliance with full support for the Standardised (SA) and Internal Model Approach (IMA).

- Comprehensive VaR/ES calculation across all asset classes and trade types
- Immediate insight into the capital contribution of non-modellable risk factors (NMRF) through award-winning analytics fuelled by market-leading transaction coverage

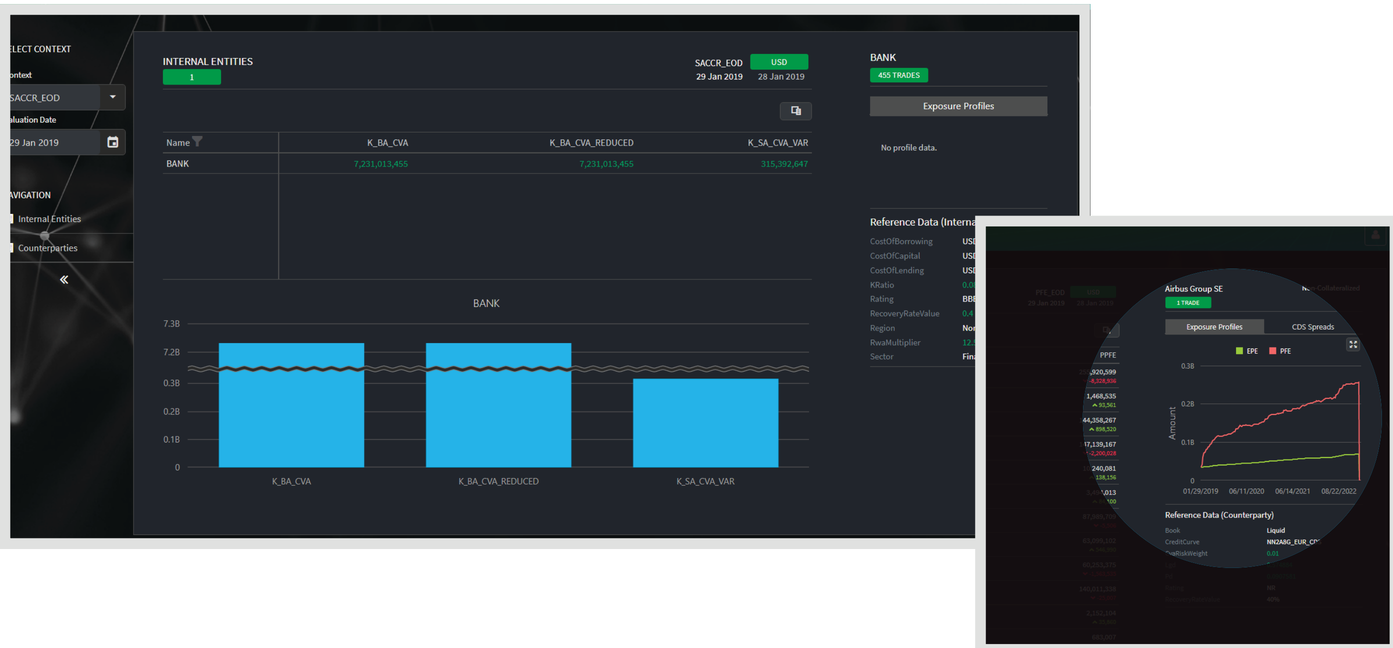


FRTB capital allocation to risk factors and desks to drive optimal capital usage

Counterparty Credit Risk

Fast track your Internal Model Method (IMM) approval with our Counterparty Credit Risk solution. Supporting both standardised (SA-CCR) and advanced (IMM) capital approaches, our solution also calculates multi-asset PFE for controlling your counterparty exposure.

– Track record of IMM approval across regions and regulators
– Comprehensive valuation library with scripting language for exotics

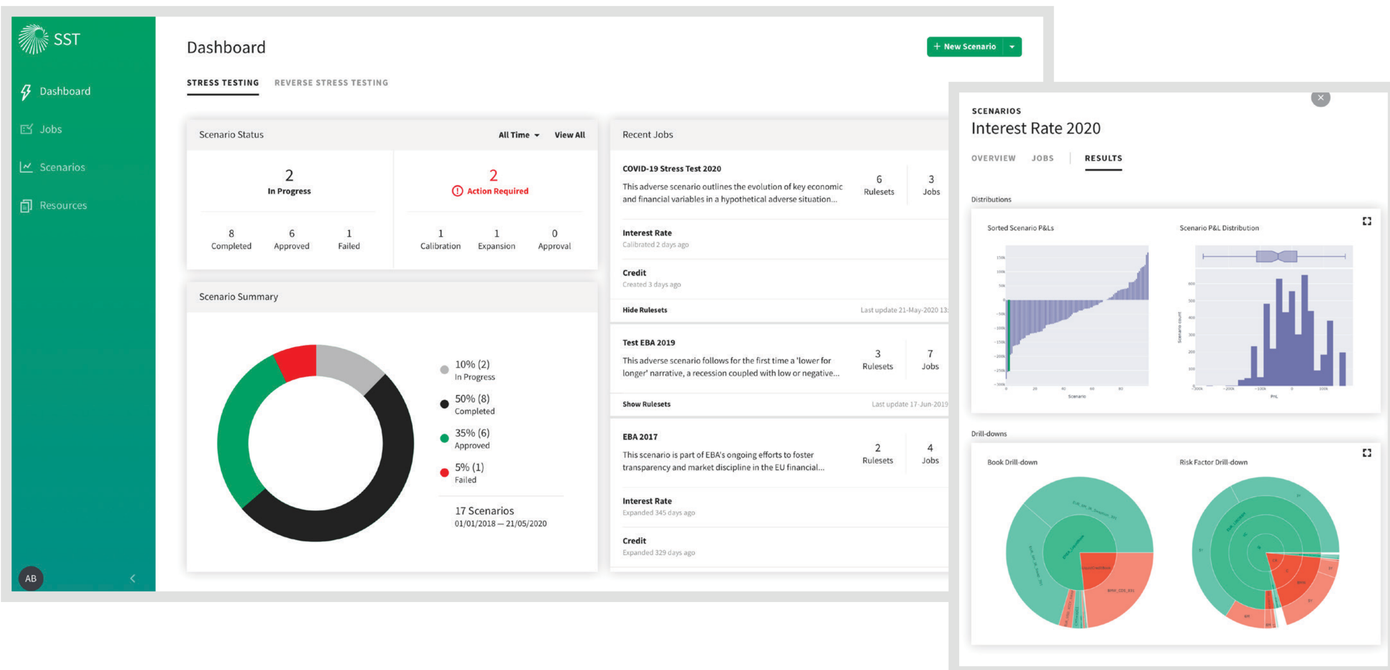


Fast pre-deal PFE calculation for trade approval accessible

Scenario Stress Testing

Simplify the ever-growing complexity of regulatory stress tests with our Scenario Stress Testing solution. Our flexible cloud-based scenario engine can expand regulatory prescribed shocks to the risk factors in your portfolio. Determine the P&L and capital impact on your trading book by feeding the shocks into our companion products: Traded Market Risk, Counterparty Credit Risk and XVA.

– Preloaded market data for scenario expansion
– Full audit trail of scenario expansion so you can explain and replay portfolio shocks



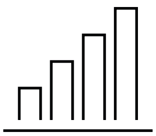
Reverse stress testing by fast search algorithm through plausible shock permutations

Buy Side Risk

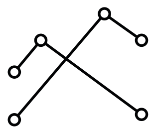
Get real-time valuation and aggregation for market risk across extensive asset classes. Deployable in hours and fully cloud native, our solution provides a fast, agile risk management framework, fully compliant with global regulatory requirements and internal risk management use cases.

Powerful Risk Modeling

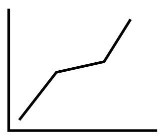
- Full revaluation (including OTC derivatives, structured & securitized products)
- Flexible aggregation and drill down
- Customizable risk engines (Monte Carlo & historical)
- Stress testing (historical, hypothetical, reverse)
- Regulatory reports (UCTIS, AIFMD, SEC 18F-4)



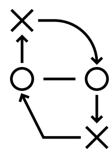
VaR



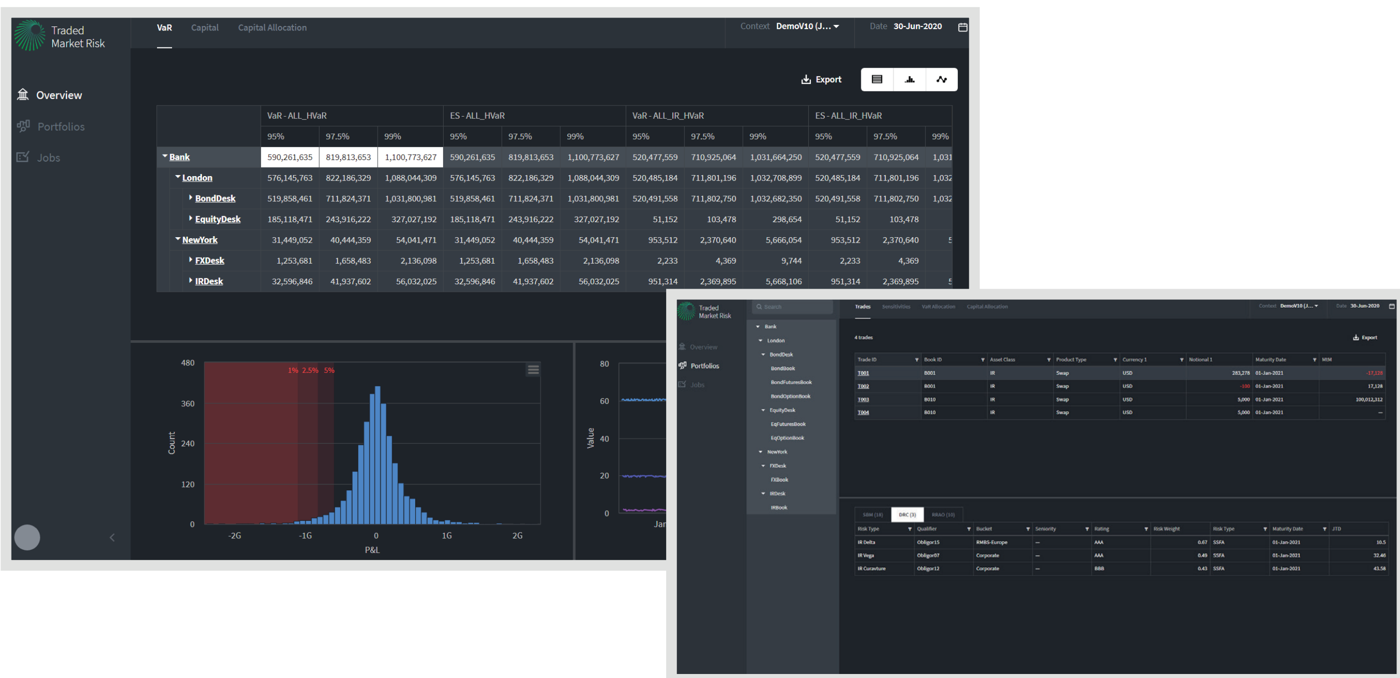
Stress testing



Back Testing



What-if?



Calculate market risk using Value-at-Risk (VaR) based on Monte Carlo or Historical Simulation

Risk Bureau

Gain unique insights into a variety of risk topics through our Risk Bureau. A collection of on-demand web and mobile apps give buy and sell side institutions immediate access to decision support tools:

XVA Neural Net Pricer

Quickly understand the XVA and XVA sensitivities of trading with a given counterparty using a Machine Learning based pricing tool

XVA & Capital Hypercube

Gain insight into the XVA and capital costs for a variety of derivative instruments

Credit Forecasting Utility

View simulated credit spreads and overlay relevant Alternative Data to gain insights into future portfolio performance

Equity Forecasting Utility

View simulated equity prices implied from option markets and overlay relevant Alternative Data to gain insights into future portfolio performance

Risk Free Rates Hypercube

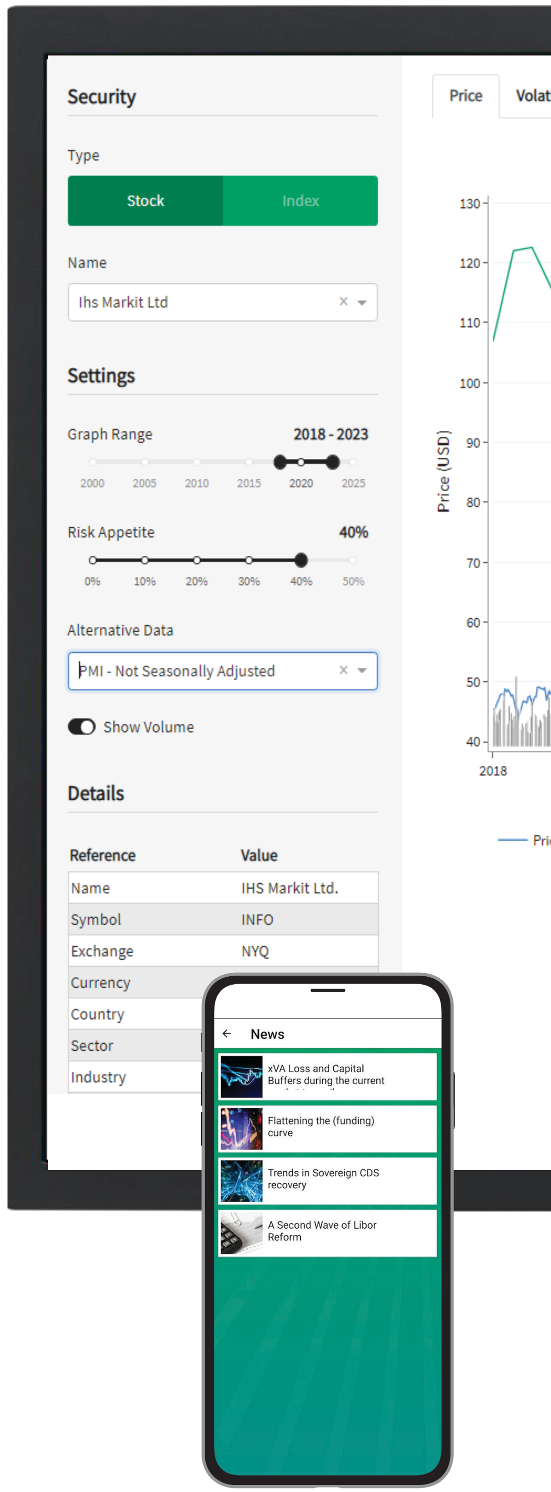
Get an up-to-date view of the implied fallback spreads for the forthcoming libor cessation

Risk Bureau Services

Bespoke on-demand risk calculations across any of our products with results delivered through a secure web UI on a daily/weekly/ monthly basis

News

Thought leadership and insights added exclusively for subscribers



Exercise Probability
IHS Markit Ltd. (Low: 43.73 - High: 99.46)
113.74 USD
Probability: 17.86%
16/12/2022
55
50
45
40
35
United Kingdom - PMI - Not Seasonally Adjusted
2019
2020
2021
2022
2023
Date
Risk Appetite (40%)
Forward
PMI - Not Seasonally Adjusted

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S&P Global Market Intelligence

At S&P Global Market Intelligence, we understand the importance of accurate, deep and insightful information. Our team of experts delivers unrivaled insights and leading data and technology solutions, partnering with customers to expand their perspective, operate with confidence, and make decisions with conviction.

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