



Financial Risk Analytics **Counterparty Credit Risk**

A flexible, cloud-based solution that supports counterparty credit risk and regulatory capital requirements

Keeping up to date with counterparty credit risk regulation is an on-going challenge for banks. After a massive overhaul of the Internal Model Method (IMM) under Basel III, regulation has turned to improving the standardized approach with SA-CCR. Despite being the simpler of the regulatory capital approaches, regional variations in SA-CCR are causing headaches for international banks. Counterparty Credit Risk from IHS Markit is compliant with IMM and SA-CCR and is updated when regulation changes. Supported by our team of trusted subject matter experts, we help you to reduce the impact, costs and complexity of counterparty credit risk management and capital calculation.

FINANCIAL RISK ANALYTICS
PRODUCT SET

Traded Market Risk

XVA

Counterparty Credit Risk

Scenario Stress Testing



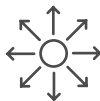
Consistent risk control and regulatory capital

Get a consistent view of Potential Future Exposure (PFE) and counterparty credit risk capital under both IMM and SA-CCR.



Track record of IMM approval

Our platform has been used by multiple clients to gain IMM approval for their regulatory capital and have benefited from the capital savings compared to the standardised approach. Fast track your path to IMM with support from our subject matter experts.



Aggregate without compromise

With open source big data technology underpinning our solution you will be able to store intermediate results so that PFE and EAD calculations can be explored for model validation and reused for portfolio calculations.



Cloud compatible across major providers

Pay only for what you use with our cloud enabled componentised technology. Our solution is built to scale up or down depending on your needs.



Unify front and middle office

Benefit from efficiency gains by calculating real-world PFE alongside risk neutral valuation adjustments so that risk managers and traders can work off the same platform giving a consistent view of the risks.



Reduce TCO

Significantly reduce total cost of ownership (TCO) execution costs by leveraging our platform's turnkey capabilities and proven project acceleration track-record without sacrificing flexibility. Managed by our team of technology and subject matter experts, we can free up your internal resources so you can focus on business priorities.



Award winning technology



Trusted expertise



Cloud compatible



Deal time insights

Awards received:



More information on IHS Markit products and services

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