

Financial Risk Analytics

VaR/Expected Shortfall

As risk and regulatory requirements evolve, demand for more robust and scalable technology platforms continues to grow to help navigate increasingly volatile capital markets. Traded Market Risk from S&P Global Market Intelligence provides a flexible, cloud-based solution that covers all your market risk analytics needs.

Our Traded Market Risk solution encompasses VaR, stress testing and a sensitivities framework that allows clients to measure and monitor market risk across a broad range of asset classes through an intuitive web-based portal. The solution is preloaded with S&P Global Market Intelligence market data which minimizes total cost of ownership and onboarding time.

- Full Revaluation
- 200+ instrument types
- Historical/Monte Carlo VaR

The solution also supports compliance with the forthcoming FRTB SA and IMA capital requirements by combining our market-leading data with cutting-edge analytics.

Our flexible aggregation provides all intermediate results, making it easy to drill down and analyze results. This allows VaR, capital, and stress tests to be allocated throughout bespoke hierarchies down to individual trade level.

Financial Risk Analytics— Product Set

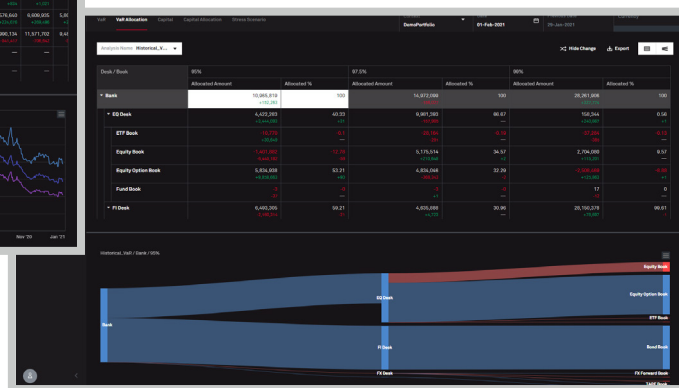
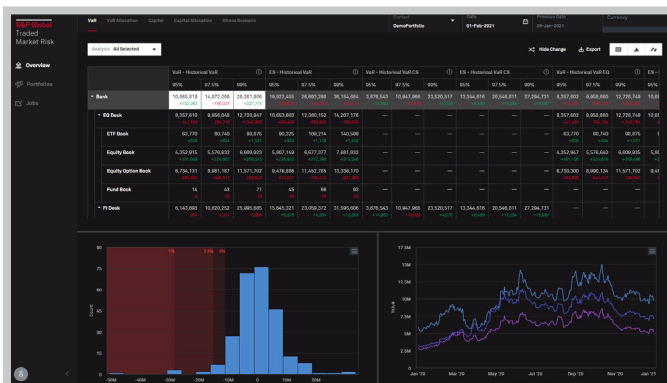
Traded Market Risk

- **VaR/ES**
- FRTB SA
- FRTB IMA—
Modellability

XVA

Counterparty
Credit Risk

Buy Side Risk



Market Risk measures

MTM Sensitivities

Stress Testing

- Historical
- Hypothetical
- Inferred

Value at Risk

- Historical VaR/ES
- Monte Carlo VaR/ES
- Allocated VaR/ES/Capital

Backtesting

FRTB-SA Capital

- SBM
- DRC
- RRAO

FRTB-IMA Capital

- RFET Modellability status
- NMRF Proxying
- MRF ES/NMRF SES
- PLAT

What differentiates S&P Global Market Intelligence?



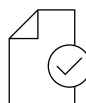
Easy set up: Cloud hosted solution preloaded with S&P Global Market Intelligence market data minimizes costs and onboarding time. Solution evolves with the market—clients can access new functionality immediately without expensive upgrades.



Intuitive stress testing and scenario analysis: Run internal and regulatory scenario expansions with various combinations of data, expansion models and close of business dates in an interactive, easy to navigate interface. Benefit from built-in metrics, benchmarks and graphs to facilitate scenario analysis and validation.



Assess portfolio impact: Understand the P&L or capital impact on your trading book by revaluing the portfolio under stress scenarios.



Achieve compliance for FRTB-SA and FRTB-IMA: Improve capital management and visibility with our SA or IMA offerings, supporting your compliance with global and regional regulatory requirements as they evolve.



Reduce TCO: Significantly reduce total cost of ownership (TCO). Managed by our team of technology and subject matter experts, we can free up your internal resources so you can focus on other business priorities.

About 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.

S&P Global Market Intelligence is a division of S&P Global (NYSE: SPGI).

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