Financial Risk Analytics

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

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

Financial Risk Analytics from S&P Global Market Intelligence has a team of 110+ employees across the globe comprising 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.

Map locations: Calgary, Vancouver, Toronto, New York, London, Milan, Gdansk, Beijing, Tokyo, Hong Kong, Sydney

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
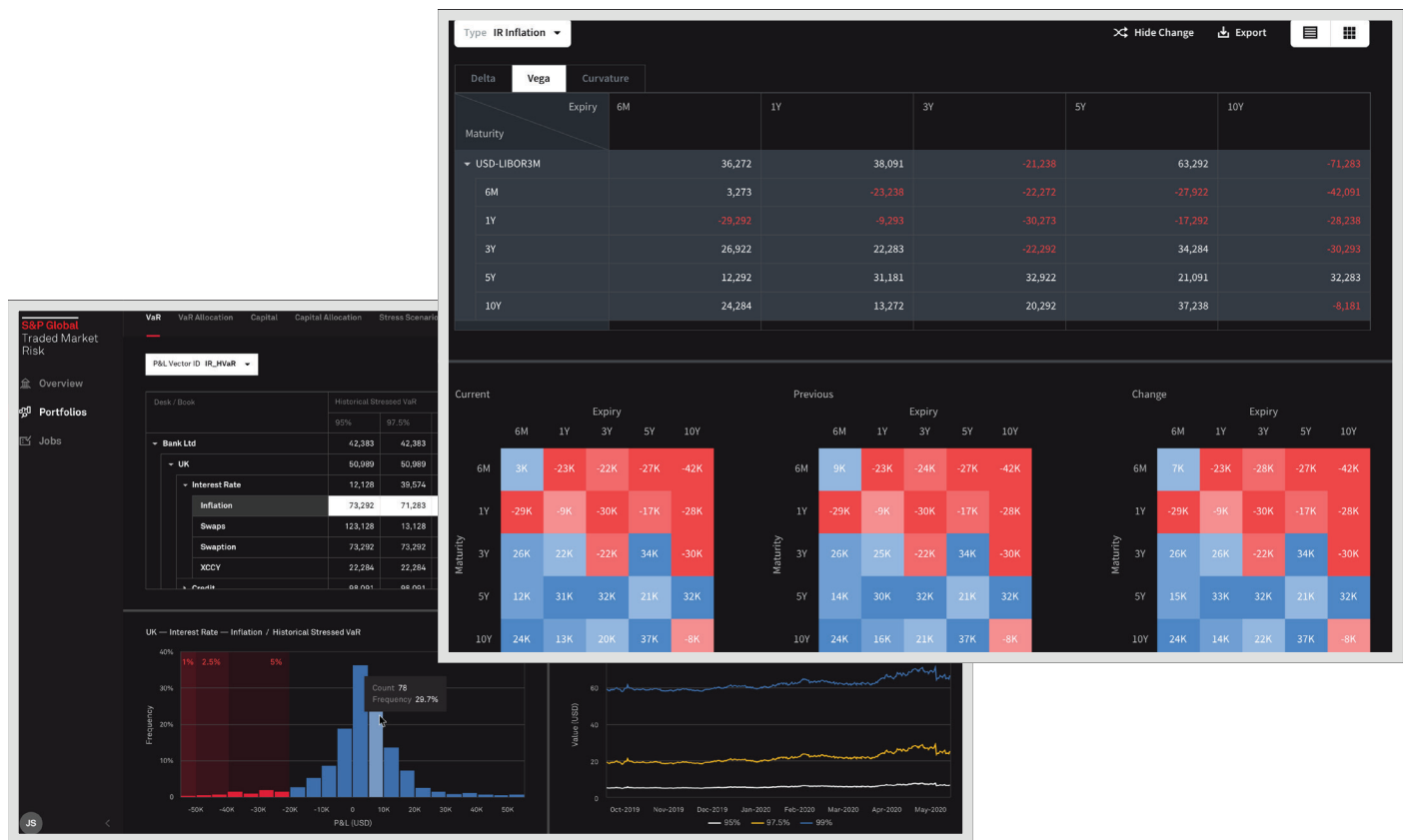

FRTB capital allocation to risk factors
and desks to drive optimal capital usage

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
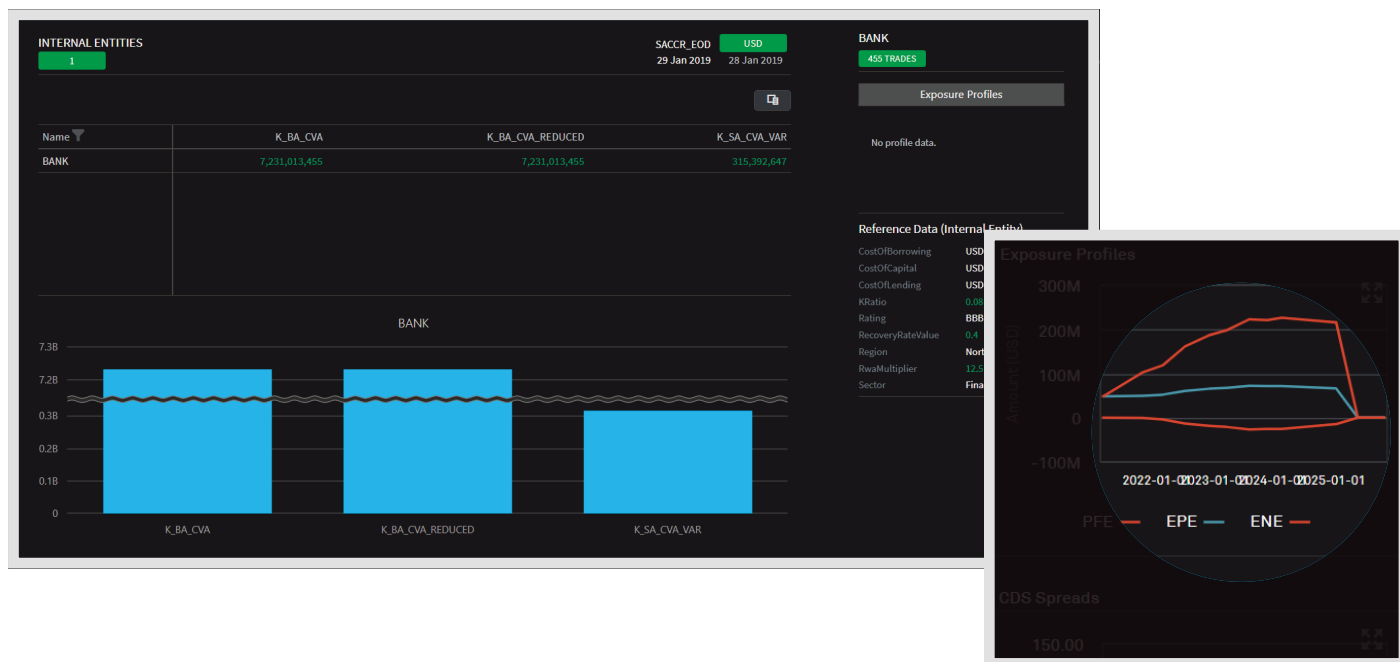
Fast pre-deal PFE calculation for trade approval accessible

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)

– Curated Market & Reference Data including ESG

– Fully integrated liquidity model leveraging S&P market leading liquidity data.
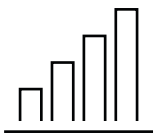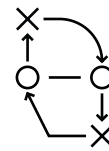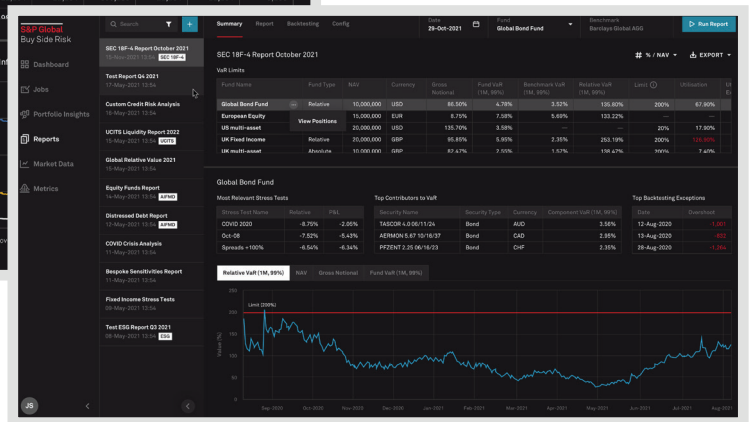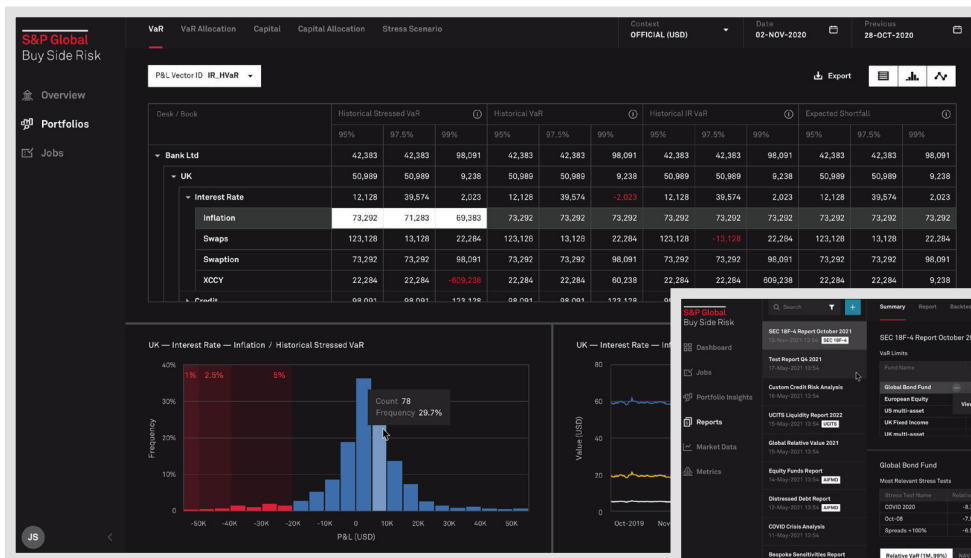

VaR
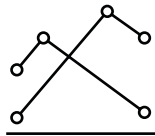
Stress testing

Back Testing

What-if?

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

About S&P Global Market Intelligence

S&P Global Market Intelligence integrates financial and industry data, research, and news into tools that help track performance, generate alpha, identify investment ideas, understand competitive and industry dynamics, perform valuation, and assess risk.

CONTACT US

The Americas	**EMEA**	**Asia-Pacific**
+1-877-863-1306	+44-20-7176-1234	+852-2533-3565

spglobal.com/marketintelligence

620886153_1022_CU