KEY STATS

100+
instrument valuation models

>10 million
trades in scalable aggregation

FRTB Solution Suite

A suite of solutions for FRTB which enables banks to comply with the new Basel market risk requirements by supplementing their existing infrastructure and processes

IHS Markit's Fundamental Review of the Trading Book (FRTB) Solution Suite provides a comprehensive functional workflow that includes the complete set of analytics required to address both the standardised approach (SA) and internal models approach (IMA). The suite is comprised of three solutions, which can be implemented independently or as an integrated workflow, which begins upstream with the management of risk factor modellability and provides support through to the downstream capital analytics calculations. The solutions are:

The FRTB Modellability Service: a combination of data and analytics for assessing and managing risk factor modellability in both quantitative impact study (QIS) and production use cases. The service includes enhanced transaction datasets and a dynamic, user-friendly bucketing API, which produces cross-asset modellability reports

The FRTB Scenario Service: flexible, cross-asset historical pricing derivation, from time-series gap-filling to proxying and configurable scenario generation

The FRTB Capital Analytics Solution: a scalable, high-performance risk platform for both QIS and production use cases, which provides comprehensive analytics for both IMA and SA requirements across trading desks, with consistent roll-up to the enterprise level

Flexible, modular design

IHS Markit's FRTB solutions are designed to co-exist with incumbent risk engines, offering the least invasive and most cost-effective route to FRTB compliance. The modular nature of the solutions allows banks to separate functional, data, scalability and integration concerns, and gives them the option of updating their risk infrastructure in a phased, controlled manner. The light-touch approach to deployment also allows firms to evaluate the solutions without lock-in and with a low barrier to entry.

Unique datasets

The FRTB Solution Suite leverages IHS Markit's unique sources of cross-asset transaction and historical pricing data. This includes transaction information from the industry-leading MarkitSERV trade processing platform, which is combined with trade data contributed by leading banks. Firms can supplement the transaction and historical pricing data with proprietary and third-party datasets.

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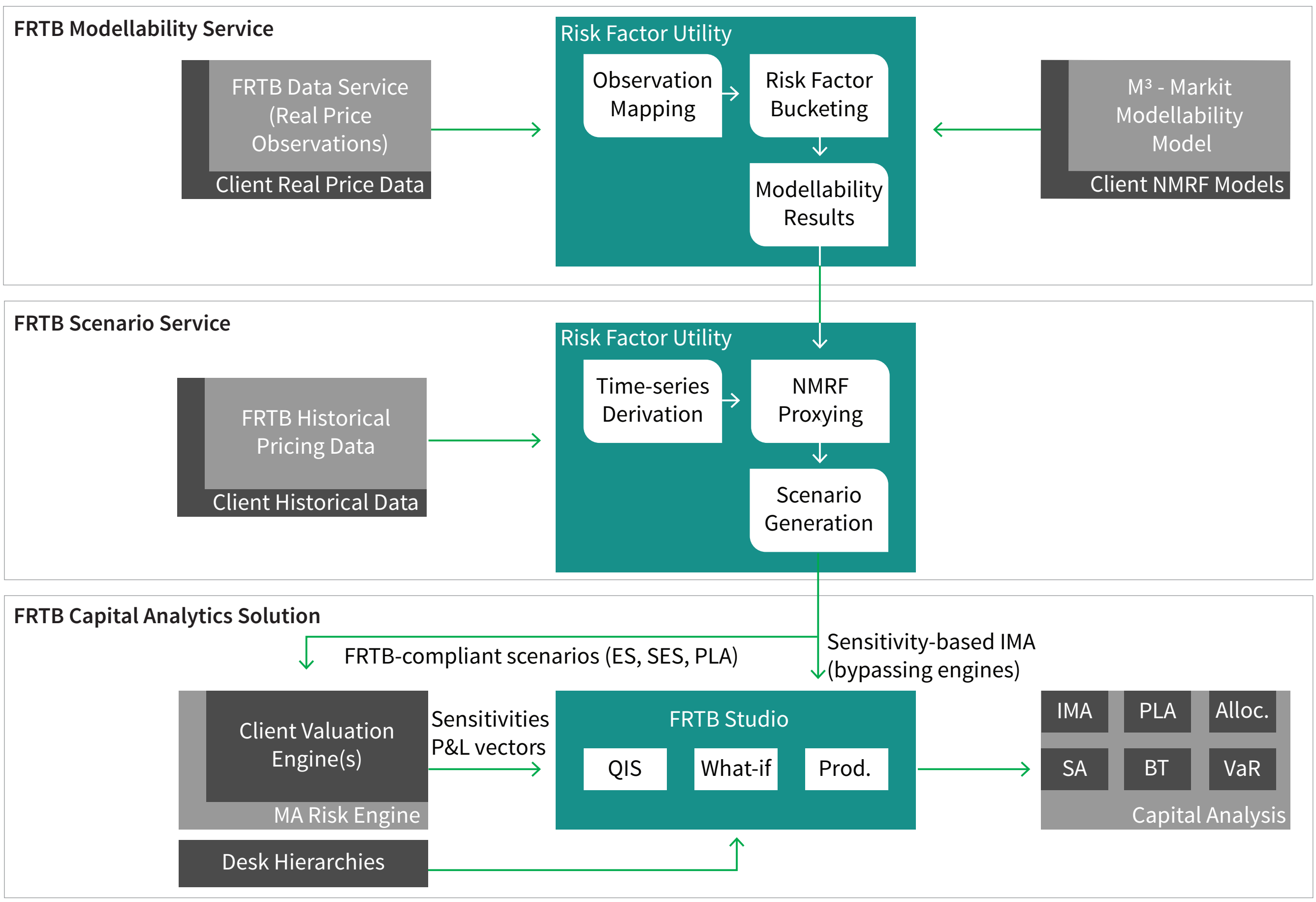
Scalable, versatile stack

The FRTB Solution Suite has been built on Apache Spark, a powerful, open-source analytical framework, which is based on speed, ease of use and sophisticated analytics. The stack seamlessly combines risk analytics, SA, IMA and profit and loss attribution (PLA) with a new level of transparency and control. The same technology is used across IHS Markit products to create a single, coherent and scalable platform.

Highly skilled team and trusted partner

IHS Markit has a wealth of internal expertise in capital modelling and engineering. The product team has many years' experience of IMA (market risk), internal model method (IMM, credit risk) and xVA at banks and vendors. The technology team includes experts in Spark, Scala, Hadoop and risk analytics who have real-world experience of big data systems in production.

FRTB Solution Suite



More information on IHS Markit products and services

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