KEY STATS

> 10 million

Trades

< 1 second

Incremental trade impact

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

The Fundamental Review of the Trading Book (FRTB) includes a host of complex capital calculations for the internal models approach (IMA), standardised approach (SA), profit and loss attribution (PLA) and backtesting. Aggregating and analysing the results of these calculations is a computationally intensive exercise.

IHS Markit's FRTB Capital Analytics Solution includes the functionality required not only to execute the calculations, but also to quickly understand how they will impact an organisation, both as part of a quantitative impact study (QIS) exercise and in production. The solution is comprised of two distinct products

— **FRTB Studio,** a lightweight, interactive, intraday aggregation and analytics engine

— **Markit Analytics Risk Engine,** an optional multi-asset-class product valuation engine

FRTB Studio is valuation-engine-agnostic and designed to coexist with a bank's existing infrastructure. Whether used together with the Analytics Risk Engine or integrated with heterogeneous pricing engines, it provides a consistent view of trading book risk and capital measures and allows banks to explore the capital implications of business decisions interactively. Both FRTB Studio and the Analytics Risk Engine can be deployed or hosted by either the bank or IHS Markit.

Standard and enterprise options

FRTB Studio is available in both a standard and enterprise edition. The standard edition offers cross-asset impact analysis under SA, IMA and PLA for unlimited portfolio sizes and users, as well as integration into the FRTB Modellability and Scenario Services. The enterprise edition also includes orchestration, REST APIs, incremental analysis, follow-the-sun reporting, as well as resiliency and failover.

Flexible, modular design

Banks can mix and match the FRTB Studio and Analytics Risk Engine with their existing infrastructure. FRTB Studio's engine-neutral design enables banks to reuse existing valuation engines to produce the required inputs for consistent aggregation and capital calculations.

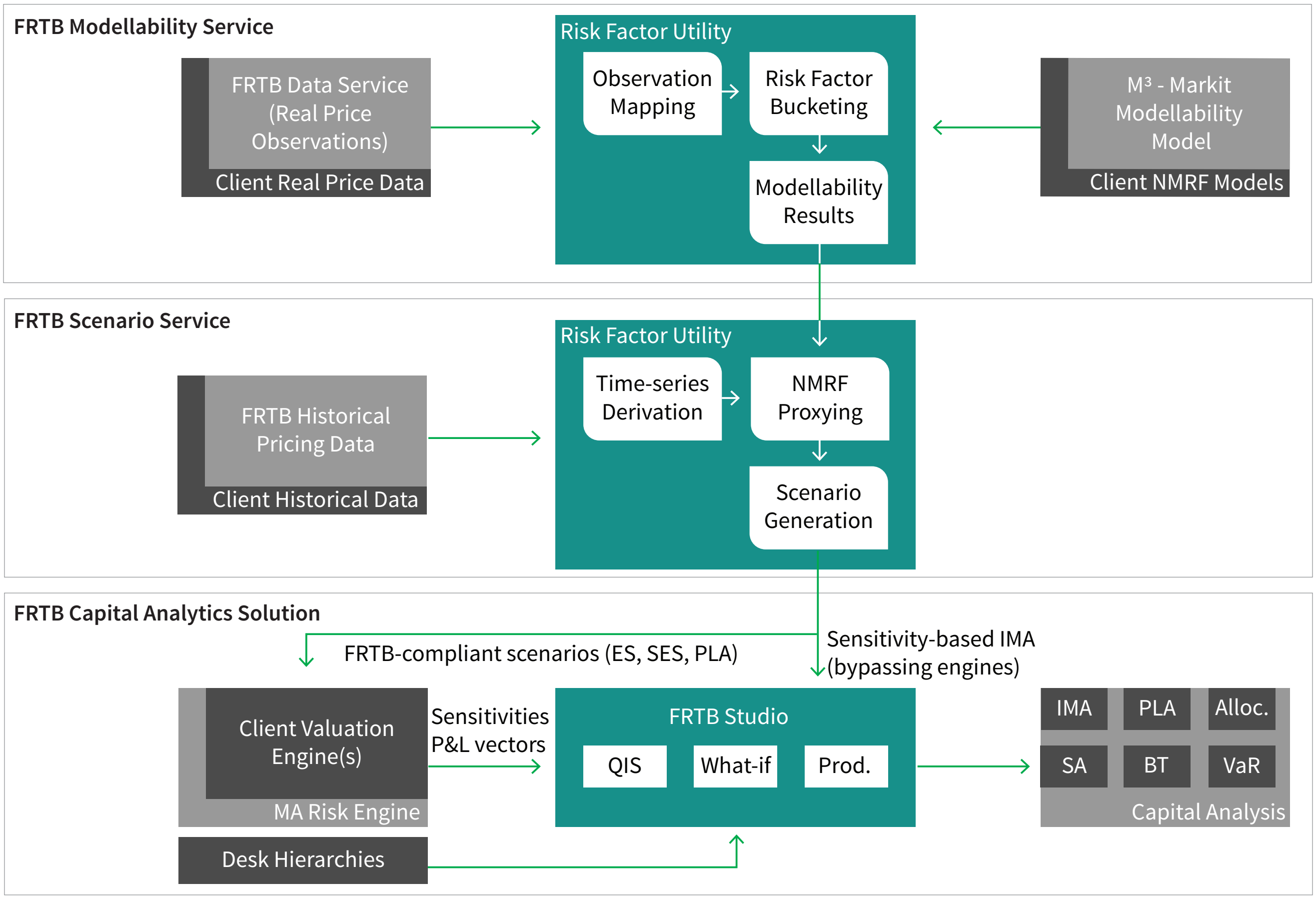
High-performance capabilities

Like the rest of IHS Markit's FRTB Solution Suite, FRTB Studio is built on Apache Spark - a powerful, open-source processing engine. As a result, FRTB Studio can process large portfolios in near real-time, even when running on commoditised hardware.

Integration with front and middle office

The solution is designed to bridge the front and middle office by enabling the integration of front-office pricing engines and through a flexible, open framework for addressing the PLA requirements of FRTB.

FRTB Solution Suite



More information on IHS Markit products and services

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