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Risk and Regulatory Capital Solution

Solution for running credit risk calculations on large global portfolios of complex instruments with accuracy and speed

Evolving regulatory requirements are driving demand for greater scrutiny of risk. As banks adapt to new supervisory regimes, they are searching for ways to mitigate their capital requirements and contain the costs arising from changes to IT infrastructure and operating models.

IHS Markit's Risk and Regulatory Capital Solution helps banks find their optimal business strategy by supporting cost, risk-weighted asset (RWA) and balance sheet rationalisation, as well as model approval and pre-trade decisions.

The solution delivers an extensive range of credit risk simulations and pricing and aggregation models, while also providing users with a flexible modelling environment for creating or customising pricing and simulation models.

By leveraging supercomputing concepts, such as the vectorisation of calculations, the solution can run contingent credit pricing, PFE and EPE calculations simultaneously at high speed. This enables users to gain fast access to their capital calculation results and make better-informed decisions.

The solution supports SA-CCR. The counterparty credit risk measures covered include:

— Capital requirements
— CVA
— IMM
— SA-CVA
— FRTB – CVA capital requirements
— EAD-SA-SSR
— ENE
— PFE
— KVA
— Sensitivities
— Accounting CVA
— What-if analysis

Regulatory track record

The solution supports regulatory Internal Model Method approval and helps banks gain significant savings on their capital requirements.

Flexibility

Users benefit from the ability to edit and create new models to align with changing regulatory and business requirements, as well as the option of implementing batch mode or real-time mode for intraday calculations. A powerful stress test language allows users to create custom scenario analysis, run sensitivities, assess wrong-way risk and back-test exposure profiles.

Cutting-edge technology stack

IHS Markit leverages industry-leading distributed processing and application technologies. This includes using a subset of the Apache big data technology stack to underpin the Risk and Regulatory Capital Solution. The result is an open, extensible platform that uses best-of-breed components. The solution is available through a number of deployment models, including hosted, managed service and on-premises install.

Extensive coverage

The solution provides coverage of vanilla and exotic instruments across asset classes, including interest rates, inflation, foreign exchange, equity, commodities and credit.

More information on IHS Markit products and services

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