

Accelerate Your FRTB Readiness

Cutting Edge FRTB-SA Analytics From Two Industry Leaders

Deadlines for the Fundamental Review of the Trading Book (FRTB) regulations are rapidly approaching – is your bank ready? If not, we can help accelerate your FRTB Standardized Approach (SA) implementation and ensure your FRTB capabilities satisfy regulators.

Numerix and ActiveViam, two leaders in capital markets analytics, have joined forces to offer a powerful end-to-end FRTB-SA solution. With fast calculations, customizable dashboards, and flexible in-memory analytics, you can get the answers you need in real-time to support capital optimization decisions and discussions with regulators.

Comprehensive FRTB Functionality

The FRTB solution provides both a high-performance risk engine, **Numerix's Oneview for Market Risk**, and an intuitive user interface with flexible in-memory data analytics, **ActiveViam's FRTB Accelerator**, which contains all the FRTB business logic prescribed by the BCBS.

Risk Engine (Numerix)



Manages trades, market data, positions, calculation jobs, & business hierarchies



Generates risk sensitivities & buckets them as prescribed by FRTB



Handles extremely large & complex OTC derivatives portfolios



Cutting-edge models optimized for speed and accuracy



Comprehensive market risk functionality, including scenarios, VaR, back-testing



FRTB Business Logic & User Interface (ActiveViam)



Calculates all FRTB-SA capital requirements, & can consolidate results across multiple jurisdictions



In-memory data analytics provide flexible slicing-and-dicing of FRTB results for multi-dimensional analysis



Capital decomposition & incremental measures provided for deeper insights



Real-time data insights support “train of thought” analysis, capital optimization decisions & explanations for regulators



“What-if” analysis shows impact of new trades, changing book structure, or parameter changes on capital charges

KEY DIFFERENTIATORS

- Award-winning FRTB analytics
- Unparalleled real-time performance
- Intuitive & flexible interface
- Handles your entire portfolio, even complex OTC exotics
- Rapid deployments

POWERED BY THE CLOUD

The FRTB solution can be deployed on the cloud to take advantage of all the benefits the cloud can provide. This includes high performance, scalability, elasticity, and resilience, to handle the large and complex compute loads of firm-wide FRTB calculations quickly. The cloud also enables rapid deployment of the solution and faster upgrade cycles, to keep up to date with any changes that may occur over time with FRTB regulations.

Get the Big Picture As Well As the Details



SATISFY REGULATORS

FRTB is a complex regulation, and regulators expect banks to not only meet stringent reporting requirements but to also explain their results. The Numerix/ActiveViam solution is fully transparent at every step, providing drill-down capabilities to access details and enabling maximum “explainability” of the calculations. The solution is also updated over time to adapt to any changes in the regulations that occur.

VALUE BEYOND FRTB

An investment in the Numerix/ActiveViam solution provides much more than FRTB functionality. The solution provides a holistic view of a firm’s entire OTC derivatives business, from front office RFQ workflows, pre-trade pricing, and XVA management, to middle office market risk and counterparty risk management, to post-trade lifecycle event handling and advanced P&L analytics.

Provided by Leaders in FRTB & Market Risk Analytics



ActiveViam is the leader in in-memory data analytics, and their FRTB Accelerator technology was designed specifically to help firms address the challenging regulatory requirements of FRTB.

ActiveViam has a large number of FRTB clients, many of whom have been in production with their solution since 2017. As their FRTB success expanded and their “hands-on” experience grew, they leveraged the knowledge gained to continually expand and enhance the technology’s functionality to make it the award-winning FRTB solution it is today.

www.activeviam.com



Numerix is the leader in OTC derivatives analytics and risk technology, with a deep history of cutting-edge quantitative research and technology innovation.

Numerix’s flagship product, Oneview, powers the derivatives businesses of dozens of banks globally, including the market risk management functions in the front and middle offices. Oneview has won dozens of industry awards and is the cornerstone of Numerix’s #9 placement in Chartis Research’s RiskTech100 ranking.

www.numerix.com