

Institutional-Grade Crypto Analytics and Real-Time Risk Management

As the cryptocurrency market becomes more sophisticated, it is imperative that institutions looking to enter or already trading crypto derivatives have the right analytics and risk management platform in place to support their business.

Whether your firm is just beginning its crypto journey and hoping to trade a diversified range of products, or it's an established industry player in the digital assets space, Numerix's cutting-edge crypto analytics and risk management technology will help you stay ahead of competitors in the rapidly evolving market.

Our Solutions

- Real-time, pre-trade risk monitoring and limits checking
- Real-time position and risk management
- Institutional-grade crypto derivatives pricing and valuation analytics

Power your crypto business with Numerix

Built for asset managers, hedge funds, crypto banks, and digital asset broker-dealers, Numerix's crypto analytics and risk management system provide the agility that firms need to generate returns in the crypto markets.

Why institutional crypto firms choose Numerix?



Deep Capital Markets Expertise

Founded in 1996, Numerix has 16 offices, 700 clients and 90 partners across more than 26 countries. Our experience in building cutting-edge analytics for traditional asset classes make us well-placed to manage the unique demands of crypto markets.



Crypto Experience

The requirements for building, maintaining and running a crypto risk platform are far more complex than those required to support established/traditional asset classes. Numerix has developed a crypto risk management/pre-trade limits checking solution that is already in production with clients.



Recognized Leader in Pricing and Risk Analytics

Numerix is recognized across the industry for its many breakthroughs in quantitative research and is proud of its reputation for being able to price and measure the risk of any derivative instrument - from vanillas to the most sophisticated exotic products. Our strong quantitative expertise and award-winning pricing and risk analytics enable us to handle the most challenging modelling requirements that crypto can present.



Built for Institutional Firms, Not Retail

All our solutions are built specifically for institutional crypto firms with scalability and performance in mind. Rest assured that all our solutions have been rigorously tested and are built to manage the extreme risk and volatility associated with crypto products.

OUR CAPABILITIES

Real-time, pre-trade limit checking for crypto banks & dealers

Perform pre-trade checks on credit limits and manage margining of crypto clients

Due to the fast-moving and volatile nature of the digital asset market, crypto banks and their dealing desks face considerable counterparty risk as well as market risk. This could result in significant losses and has the potential to destabilize the firm. It is imperative for crypto banks to employ robust procedures and implement the right technology to actively mitigate their counterparty exposures, conduct pre-trade credit checks, and effectively manage margin and collateral calls.

- Perform real-time, pre-trade limit checks on counterparties to ensure there is sufficient collateral in place to cover potential losses
- Automated margin management and collateral calls enable users to reduce processing times and manage collateral confidently
- Seamlessly track loans and payments (future and due) to increase operational efficiency and minimize operational risk

Battle-tested, institutional-grade crypto derivatives pricing and valuation analytics

Cryptocurrency markets are characterized by extreme volatility, price discontinuities and a high level of speculation. Numerix's battle-tested valuation models are robust enough to handle extreme volatility and help investors navigate even the most challenging market environments with ease.

- Street-proven valuation models are robust enough to handle volatile cryptocurrency markets and specially-crafted for institutional investors
- Rapidly structure and price any crypto derivative in an easy-to-use Excel interface to gain time-to-market advantages
- Quickly and easily model and analyze crypto derivatives and structured products including hard-to-price crypto exotics

Real-time risk and position management for cryptocurrency portfolios

Seamlessly monitor crypto derivatives positions and risk in real-time

Crypto never sleeps. The volatile swings in crypto mean that real-time, 24/7 active monitoring and management of portfolios are more important than ever. The need for real-time capabilities as well as automated workflows and round-the-clock operation is key.

Numerix's real-time risk and position management solution for crypto products empowers firms to trade and manage risk confidently even in fast moving markets.

- Real-time calculations of risk measures including Greeks, PnL and VaR help risk teams understand exposures and make more informed risk management decisions
- Positions and risk are updated in real-time as market data streams into the system - enabling faster decisions in volatile crypto markets
- Multiple hierarchies for viewing risk/P&L (eg. legal entity, counterparty, fund, managed account, portfolio, strategy) to give users a holistic view of their risk
- The solution is deployed as a hosted service in the cloud, which facilitates rapid installations, streamlined updates, high operational efficiency and multi-regional availability, as well as a lower total cost of ownership compared to on-premise software
- Automated workflows and comprehensive back office capabilities increase efficiency and decrease operational risk

For more information, contact: sales@numerix.com

