FRTB & CCR

Navigating Fundamental Review of the Trading Book (FRTB) & Counterparty Credit Risk (CCR) with FINCAD Analytics

FINCAD helps financial institutions navigate the complexity of calculating regulatory capital requirements for market and credit risk with innovative simplicity.
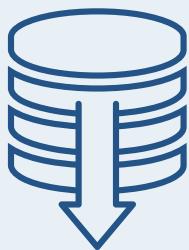
What we calculate

- Market risk (Standardized Approach under BCBS) [1]
- Counterparty credit risk (CCR) (Standardized Approach under BCBS) [2]
- CVA - (Standardized Approach under BCBS) [3]

FINCAD is simple to use and integrate

- As a Python package

    Or

- As a cloud service, accessed through an API

Inputs

- Instrument / reference data
- Market / parameter data
- Portfolio / position data
- Counterparty data

FINCAD services are built for easy integration with data sources and other applications.

Outputs available

- Valuations
- Scenarios
- Sensitivities by pillar
- Delta, vega, curvature
- CRIF results

Why FINCAD?

- Blisteringly fast sensitivities based on the most mature and comprehensive implementation of algorithmic adjoint differentiation (AAD) on the market

- Reflect the real trading book in your FRTB reports - bridge the gap between market curves (futures, swaps, etc.) and standard curve pillars, all within a consistent framework

- Advanced collateral modeling: multi-currency, MPoR, MTA, IA/thresholds, RBT, ATE, mutual puts

- Meet aggressive SLAs for large portfolios and netting sets with proven scalability

- Complexity simplified - calculate CVA sensitivities in a few easy-to-read lines of Python

Execute a Best-of-Breed FRTB Strategy

With FINCAD you are uniquely positioned to execute on a best-of-breed strategy where you put world-leading analytics at the heart of your infrastructure. This not only frees you from computational complexities, but empowers you to control and define your own FRTB framework.

Our Professional Services team will work alongside you to implement these FINCAD tools.

Instrument Coverage

RATES	FX	INFLATION
Futures (and options)	Forward, futures, x-ccy swap	CPI/LPI, Year-on-year swaps
Deposits, FRA	American/European option (straddle, butterfly)	Year-on-year cap/floor
Swaps (basis, Libor, CMS)	Basket	Zero-coupon, swap/cap-floor
Caps / Floors	Variance, volatility swap	Inflation linked bonds
Swaption (vanilla, bermudan)	Barrier (touch, single, dual, window)	Exotic inflation
Spread option (CMS, mid-curves)	PRDC	
Exotic IR	TARN, TARF	

Rates and FX products are also provided as Quanto.

BONDS	CREDIT	EQUITIES
Bonds (gvt, corporate)	Asset swap	TRS
Bond futures / options	CDS & CDS Index/Option	Options
		Index Futures

A range of Structured Products are available in the above asset classes.

Confidence in risk. Schedule a conversation with a solutions specialist today.

USA/Canada 1 800 304 0702   **Europe** 00 800 4400 5060   **Email** info@fincad.com