

KEY DIFFERENTIATORS FOR NUMERIX FRTB

Fastest calculations in the industry

Numerix FRTB's high performance risk engine performs daily FRTB calculations in **just minutes instead of hours**, enabling calculations to be re-run multiple times if necessary to find and fix issues

Rapid deployment

Available as Software as a Service (SaaS) on the Microsoft Azure cloud, so **implementations are much faster and easier** than in-house builds or other vendor products

Proven and flexible sell-side pricing models

Our industry leading derivative pricing models can **match any Front Office models** for P&L attribution purposes, to help trading desks achieve IMA approval

And MOST IMPORTANTLY: Numerix FRTB is a tangible, implementable product and **AVAILABLE NOW** – not vaporware like many other solutions

THE NUMERIX DIFFERENCE

Technology Leader

Numerix is the award-winning industry leader in derivative pricing models and risk technology, providing analytics with unparalleled speed and accuracy

Expertise

200+ quants, developers, and implementation experts on Numerix's technical team can help solve any FRTB problems you may encounter as you leverage Numerix FRTB in your business

Global Presence

With 24 offices in 16 countries around the globe, Numerix has a presence in your time zone for responsive support and assistance using Numerix FRTB

Stability

Founded in 1996 and employing 300 employees, Numerix is a stable, growing company you can count on, with a history of success providing mission critical software to the world's biggest financial institutions and derivative market participants

For more information, contact: sales@numerix.com.

Numerix FRTB is a high-performance FRTB solution that helps banks transform their Front and Middle Offices to comply with FRTB

Early Stage Impact Assessments

Utilize Numerix FRTB to assess the impact of using FRTB's Internal Model Approach (IMA) vs. the Standardized Approach (SA) for different desks, so you can make well-informed early stage decisions on the optimal models to use and optimal desk configurations to minimize capital requirements.

The assessments will also pinpoint where possible vulnerabilities exist in FRTB-related processes or calculations, so they can be addressed early and proactively instead of reactively to save time and money.

Ongoing Regulatory Compliance

Numerix FRTB supports both the Internal Model Approach and the Standardized Approach, so banks can use whichever model is most appropriate for each desk.

Calculations are run daily for all business units from desk level to enterprise level, and all calculations and reports can be generated in minutes rather than hours due to the high performance risk engine within the system.

NUMERIX FRTB HIGHLIGHTS

- Extensive support for both the Internal Models Approach and the Standardized Approach
- Comprehensive reporting at summary and detail levels
- High performance risk engine for fast calculations
- Lightweight deployment as a cloud-based solution
- "What if" scenarios to optimize trading desk configurations
- Cross asset product coverage, to cover all products traded
- Intuitive workflow for efficient daily use
- Dynamic drill down for full transparency (NOT a black box)
- Flexible market data options, including pre-packaged data
- Automation of daily processes and reporting

Regions / Products		IR_Desks	CD_Desks	Equity_Desks	Commodity_Desks	FX_Desks	Total
Bangkok		185,444	1,480,920	-	-	1,587,847	2,338,382
Kuala Lumpur		83,069	-	-	-	695,124	713,220
Singapore		2,864,642	-	-	3,022,658	6,758,540	5,853,341
Hong Kong		7,188	-	1,916,651	-	3,570,673	4,914,957
SouthEast Asia		2,878,206	1,480,920	1,916,651	3,022,658	7,777,311	8,445,934
Sydney		176,346	-	3,543,343	1,131,209	977,123	4,600,620
Tokyo		86,732	1,751,308	-	-	6,506,194	7,475,856
Pacific		212,546	1,751,308	3,543,343	1,131,209	6,578,474	10,390,261
Asia Pacific		2,908,201	2,521,327	3,776,860	4,153,867	10,025,733	14,112,006
London		22,477	1,818,680	6,044,281	-	1,847,805	7,754,097
Europe		22,477	1,818,680	6,044,281	-	1,847,805	7,754,097
Global		2,909,615	3,490,451	6,536,784	4,153,867	9,192,600	15,767,663