Oneview for Market Risk

Cloud-Native Market Risk System Providing a Holistic View of Market Risk Across the Firm

Next Generation Market Risk Platform

Oneview for Market Risk provides on-demand, pre-and post-trade Market Risk analytics – at both the desk and enterprise level.

- It supports enterprise risk management with a full suite of on-demand, pre-and post-trade market risk analytics, slice and dice capabilities and 'what-if' scenario analysis, along with VaR, sensitivities, stress testing and back testing calculations
- Incorporates hybrid modeling to account for correlations between asset classes in generating future market scenarios—
- leading to more informed trading and risk decisions.
- Cloud native architecture and Software as a Service (SaaS) operating model helps users take full advantage of the monumental improvement in performance, elasticity and scalability the cloud presents

Benefits

Enterprise-level Risk Management

Users can gain a more holistic and consistent view of market risk across the enterprise with a platform for enterprise level risk management.

Make Better Trading and Risk Management Decisions

Understanding the pre-and post-trade market risk behind a trade or portfolio enables users to better analyze the risks they are assuming, approach risk and trade profitability more holistically, and therefore make better trading decisions.

Stay Ahead of Market Risk-Based Capital Requirements

Meet market risk capital requirements such as FRTB, security-based swap dealer capital requirements etc. through the combination of sensitivity calculations, stress tests, Historical, Monte Carlo and Stressed VaR. Oneview for Market Risk also includes a compliant back-testing framework.

Fulfill Risk Reporting Requirements

Comprehensive and customizable real-time risk reporting capabilities, back-testing, historical and custom risk reports, enable users to fulfill regulatory and other reporting requirements.

Cloud Native Architecture

Users will be able to take full advantage of all the cloud has to offer including enhanced performance, elasticity and scalability. This will lead to significant increases in cost savings, staff productivity, operational resilience, and business agility, all of which increase a firm's competitiveness and ability to succeed in today's—and tomorrow's—markets in the long run.

Software as a Service (SaaS) Model

Our experts host Oneview for Market Risk on the cloud and provide ongoing operational support to give our users the ability to focus on their core business competencies while reducing their operational burden.

Key Features

Oneview for Market Risk's wide range of functionality and risk reporting capabilities provides the consistency and flexibility market participants need to meet the complex regulatory reporting requirements and market risk challenges they face today.

Pre- and Post-Trade Risk

'Slice and Dice', using intuitive Market Risk dashboards and real-time analytics to calculate and view historical and Monte Carlo VaR, sensitivities, as well as stress testing and back testing calculations.

Comprehensive Risk Reporting

Choose from an extensive list of reports—which can be run on the entire portfolio or a subset of trades—including: Pricing, P&L, Greeks, VaR (Historical, Stressed), VaR Analysis (Incremental, Marginal, Component, Standalone, Back-Allocated), Expected Tail Loss/Expected Shortfall, Volatility (Variance/Standard Deviation), Back-testing Reports, Historical Analysis Reports, Custom Risk Reports.

Supports Extensive On-Demand Market Data

Including: FX Rates, Yield Curves, OIS Curves, Commodity Curves, Dividend Curves, Real Rate Curves, Cap Volatilities, Swaption Volatilities, FX Volatilities, EQ Volatilities, Cross Currency Correlations, Forward LIBOR Correlations, Credit Curves, Credit Index Model Correlations, Credit Index Base Correlations, General Rate Correlations, EQ, SR Futures, Tbond Prices, and CPI.

"What-if" Trade Analysis

Supports comprehensive 'what-if' trade analysis, available pre-and post-trade, at the enterprise or desk level.

Scenario Analysis for Sensitivities

Apply manual shifts or use scenario-generated data to calculate sensitivities and other risk measures.

Customizable View of Risk

View risk at the portfolio or trade level, by desk, type, sector, region, currency or other custom groupings and set up ad-hoc and scheduled VaR runs. Users also have the flexibility to define and setup the parameters for stress testing, back testing, sensitivities and VaR runs.

ISDA

Officially licensed by ISDA to offer SIMM™ analytics

Generates sensitivities as per SIMM™ methodology and support all four product classes as defined by SIMM™

Discover how Oneview for Market Risk can help you make better trading decisions.

For more information, contact:

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