The FRTB deadline is fast approaching

With the Fundamental Review of the Trading Book (FRTB) deadline fast approaching, the time to act is now. Obtain the data you need for the Standardised and Internal Models approaches, to perform FRTB analytics in-house or through a market risk engine.

FIND OUT MORE

LSEG's internal models approach solution

Comply with the Risk Factory Eligibility Test with quality data sourced from the world's most established market infrastructure providers

- We partner with leading marketing infrastructure providers such as LCH and Tradeweb to deliver regulatory-compliant data for markets not subject to transparency initiatives, whilst minimising the need for banks to make direct contributions to the service
- Coverage across many markets and geographies and leveraging major regulatory transparency initiatives including FINRA TRACE and MiFID II

Pass the Risk Factor Eligibility test with LSEG Trade Discovery

- Monitor your existing risk factors and easily introduce new ones with historical time series and updated data at the end of each day
- Access data using our API, providing you with end-of-day data sets and flexibility to subscribe to the data sets you need

DOWNLOAD OUR FRTB IMA FACTSHEET

LSEG DATA & ANALYTICS

LSEG's standardised approach solution

Quality and up-to-date data to calculate the Sensitivities-Based Method (SBM)

- New data fields at instrument level for risk class, risk bucket and risk weight
- Full transparency used to calculate SBM fields, with new data fields including FRTB Economy Type, FRTB Sector, FRTB Market Cap and Credit Quality

Fulfil the funds and index look-through requirements with DataScope Select and DataStream

- Access to the current list of individual constituents and weights for the relevant funds in your portfolio
- Identify UCITs and alternative investment funds to determine whether the look-through approach applies
- Access individual constituents and weights for listed equity or credit indices
- A one-stop solution to help meet your Standardised Approach requirements

Perform analytics for interest rate and credit spread asset classes through Yield Book's market-leading analytics engine

- LSEG data, integrated into Yield Book's analytics engine, gives you data availability, risk factor mapping, sensitivities calculations and risk charge determinations for FRTB's GIRR and CSR risk classes

DOWNLOAD OUR FRTB SA FACTSHEET

Thank you

If you'd like to find out more about how LSEG can help you with your FRTB needs, contact the LSEG sales team or visit our webpage to find out more.

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