Risk Analytics Lab

Transforming the culture of risk management

A smarter way to manage risk instantly

Risk Analytics Lab is a cutting-edge new platform which can instantly generate risk and pricing calculations. By combining the power of the Open-Source Risk Engine with the speed and simplicity of SaaS, we are delivering a smarter, faster and more collaborative approach to managing risk.

Delivered via AcadiaPlus, Risk Analytics Lab enables users to run advanced pricing, xVA simulations, and model validation in a Python-scripted environment, with direct access to market and trade data, preconfigured workflows, and scalable cloud infrastructure.

From day one, users can:

- Run real risk calculations without lengthy integration projects
- Customise workflows in a familiar Python notebook interface
- Leverage 15+ years of cleansed market data for calibration and backtesting
- Automate and scale analytics with queued and scheduled execution

Key Features

Integrated Market & Trade Data

Direct access to CSA terms, trade records, and historical market data - no manual setup required

Extensible Python Scripting

Script custom risk analysis in Python notebooks with full model control for tailored workflows and insights

Tried and Tested Base Configurations

Start quickly with proven defaults built on the Open-Source Risk Engine, delivering value with full transparency and flexibility to customise

Scalable Calculation Execution

Run complex analytics with a scalable calculation infrastructure that can handle large workloads seamlessly

Scheduling and Reactive Runs

Automate workflows with scheduled or reactive runs, triggering calculations on data changes to keep analytics up to date

Free to Get Started

Free entry tier so you can experience Risk Analytics Lab with no integration or upfront cost and start proving value immediately

LSEG

Risk Analytics Lab in Action

Launch instantly via SaaS

Delivered through AcadiaPlus - no installation, no integration. Start analysing risk from day one.

Perform advanced analytics

Run pricing models with stochastic processes, American Monte Carlo and lattice methods. Perform xVA, model validation, stress testing and sensitivity analysis in a flexible, open-source framework.

Script and customise your analysis

Develop in Python using prebuilt or custom Jupyter notebooks with ORE SWIG and Acadia APIs. Notebooks auto-document each step for transparency and audit.

Execute calculations at scale

Calculations run on scalable cloud infrastructure. Jobs queue and process efficiently, with long tasks continuing after logout. Users can tag jobs or request dedicated machines.

Connect to integrated data sources

Direct access to trade, CSA and 15+ years of market data, both live and historical, for pricing, calibration and backtesting.

Extend and integrate

Risk Analytics Lab supports secure uploads, reactive execution and integration with downstream systems. Firms can share data and build without being locked into a vendor for multiple years.

Built for the Risk Management Disruptor

Risk Analytics Lab is designed for professionals who want to challenge the status quo – those who value speed, transparency, and control. It empowers users to:

- **Start fast** - Run meaningful risk calculations on day one.
- **Prove value** - Use the free tier to build internal advocacy.
- **Customise freely** - Tailor workflows without vendor delays.
- **Collaborate openly** - Share results and learn from peers.
- **Trust the platform** - Backed by LSEG and Post Trade Solutions.

Book a demo or contact us for more information.

Email **contact_posttradesolutions@lseg.com**

lseg.com/en/post-trade/solutions

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