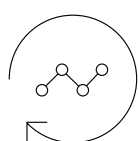


The time for FRTB implementation is now

5 reasons to partner with Refinitiv, an award-winning data and analytics provider to get your bank's FRTB programme over the line:



1

ROBUST AND TRANSPARENT SENSITIVITIES-BASED METHOD DATA

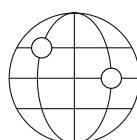
Receive data fields at the instrument level to calculate your regulatory capital requirements under the Standardised Approach, including risk class, risk bucket, and risk weight. Additionally full transparency for internal data governance and regulators.



2

GRANULAR LOOK-THROUGH DATA

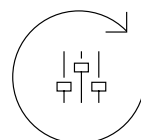
The Funds Look-Through Approach data, provides access to an up-to-date list of individual constituents and weights for the required funds in your portfolios. Including identification of UCITs and alternative funds. For the Index Look-Through Approach data, obtain the individual constituents and weights for listed equity or credit indices that you need.



3

INTERNAL MODELS APPROACH RFET DATA

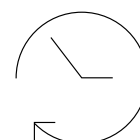
Trade Discovery delivers data from a variety of sources, including regulated, transparent, and opaque OTC markets. Our partnerships with London Clearing House and Tradeweb, allows access to billions of processed RPOs across exchange-traded and OTC derivative instruments covering rates, credit, FX and equities in multiple jurisdictions. The instrument terms and conditions across 60+ attributes sit within a single data model, allowing easy mapping of RPOs to risk factors



4

ANALYTICS FOR INTEREST RATE AND CREDIT SPREADS

Quality data and robust analytics from Yield Book's market-leading analytics engine, powered by Refinitiv data. Together provide data availability, risk factor mapping, sensitivities calculations and risk charge determinations for FRTB's General Interest Rate Risk (GIRR) and Credit Spread Risk (CSR) risk classes.



5

ROBUST IMPLEMENTATION AND SUPPORT

Around the world support teams are available 24/7/365 globally, to help firms with their FRTB data and analytics queries.

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