

VOR Market Risk for Regulatory Compliance

Risk measures that are timely, meaningful, and in compliance

VOR Market Risk for Regulatory Compliance (MRRC) extends the many features of VOR Market Risk and is designed to capture the market-related risks of both your trading and banking book.

Fundamental Review of the Trading Book (FRTB)

VOR MRRC supports the standardized approaches by providing delta, vega, and curvature across all risk classes and factors. If an internal model approach is applied for some or all trading desks, VOR MRRC seamlessly extends to generate Global Expected Shortfall and P&L attribution metrics.

Counterparty Credit Risk (CCR)

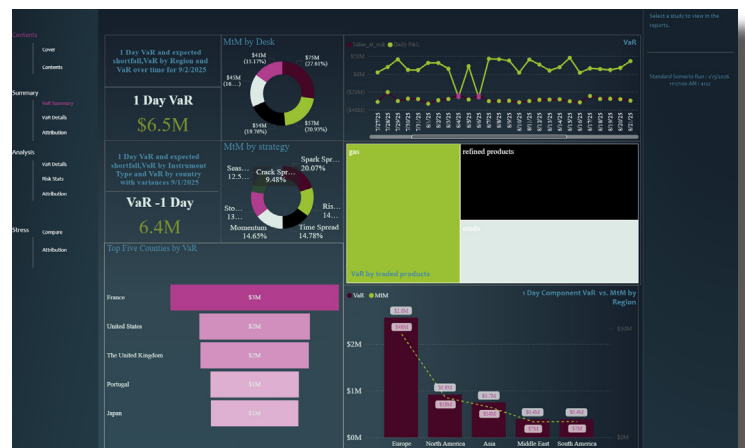
VOR MRRC readily maps counterparty information to deliver both Expected Positive Exposure (EPE) and Credit Valuation Adjustment (CVA).

Interest Rate Risk in the Banking Book (IRRBB)

VOR MRRC generates the prescribed curve scenarios and analyzes the impact on both Economic Value of Equity (EVE) and Net Interest Income (NII) under static and dynamic conditions.

Features

- Automated and on-demand portfolio/position valuation using current, predicted, and/or stressed interest and FX rates, credit spreads, and equity and commodities prices
- Integration of valuation functions in multiple languages as well as third-party libraries
- Hypothetical position/portfolio inclusion
- Maintenance and incorporation of existing risk factor models and transformations
- Essential market risk analyses such as sensitivity, value-at-risk, attribution, exposure, scenario, and stress test
- Top-down exploration and bottom-up aggregation of risk measures in accordance with regulatory requirements



Market Risk (Metric) Dashboard

VOR Market Risk for Regulatory Compliance is part of the VOR Risk Intelligence Suite. FRG's VOR Platform is a hosted performance, risk, and reporting solution that brings together data, teams, and technology into one cohesive environment. [Learn more: Contact Us.](#)