

VOR Market Risk Waterway

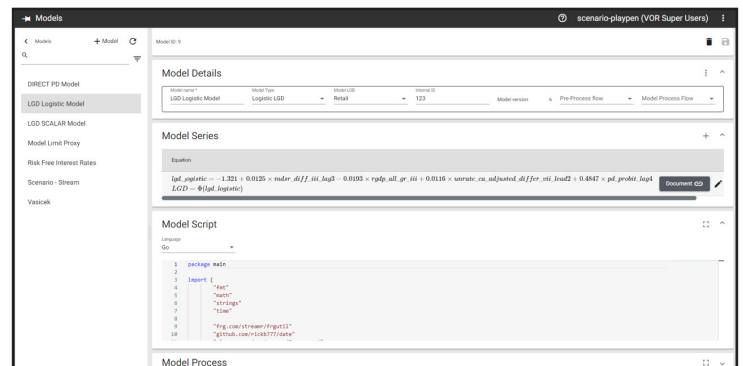
Portfolio risk measured at market speed.

VOR Market Risk is specifically designed to provide risk measures for portfolios exposed to market prices and fluctuations.

Whether in the energy and commodities space or asset management, VOR Market Risk can provide you with the timely risk measures you need:

- Profit/Loss
- Value-At-Risk
- Tail Risk
- Exposure
- Attribution
- Stress Tests
- Marginal VaR
- What-If Capabilities

And if you are subject to regulation of your trading book (FRTB) and / your counterparty credit risk (CCR), VOR Market Risk can be extended to support you, too.



Features

- Automated and on-demand portfolio/position valuation using current, predicted, and/ or stressed market prices
- Integration of valuation functions in multiple languages as well as third-party libraries
- Predicted/stressed market state generation and distribution-building through various approaches including delta-normal, historical simulation, and covariance-based, model-based, Monte Carlo
- Maintenance and incorporation of existing risk factor models and transformations
- Hypothetical position/portfolio inclusion
- Top-down exploration and bottom-up aggregation of risk measures
- Stop-loss and limit monitoring

