

CASE STUDY

Building Unified Portal to Analyze Counterparty Credit Risks For a European Financial Major

Client

The client is a leading bank and one of the largest financial services providers in Europe, offering its services across personal banking, corporate banking, and asset and wealth management.

Challenges

To enhance and support the Counterparty Risk Portal (CRP) for the Counterparty Credit Risk (CCR) calculation and reporting caters to the middle office users.

Collate CCR data for reporting and downstream application usage.

Establish an interface with the risk calculation engine.

Design and build an in-house engine for exposure calculation.

LTIMindtree Solutions



Managed and supported the enhancement in the build of **customer hierarchy, limited allocation, creating agreements, and monitoring CCR exposures.**



Ensured trades and positions-related data from different trading systems were fed into Adaptive Credit Risk (ACR) product and in-house engine for risk calculations.



Developed interfaces to the Collateral Management system (ALGO) to fetch collateral agreements/positions for calculating limits and exposures.



Implemented the CCR portal that will interface with the calculation engine and other risk systems.



Streamlined data feeds from the risk calculation engine (ACR) and in-house risk engine to downstream reporting systems and CRP.

Business Benefits



Minimizing multiple
hand-offs.



Effective risk reporting for
the middle office users.



Effective allocation of limits for banks and
for other customers through CRP.



Migration of in-house engine calculation
to ACR to have a single-risk engine.

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