

Solution Offerings in Technology Consulting, Counterparty Credit Risk (SA-CCR) & CVA

Qinetix Analytics LLP provides advanced, tailored solutions for **technology consulting**, **Counterparty Credit Risk (CCR)**, and **Credit Valuation Adjustment (CVA)**, helping financial institutions navigate regulatory complexity and optimize performance.

1. Technology Consulting for Financial Institutions

Qinetix Analytics LLP specializes in designing and implementing technology solutions to enhance risk management, compliance, and operational efficiency.

Key Offerings:

- **Digital Transformation:**
 - Implement cutting-edge technologies such as **cloud computing**, **blockchain**, and **AI-powered platforms** to modernize infrastructure.
- **Risk Management Systems:**
 - Deployment and customization of **enterprise-grade risk management platforms** for market risk, CCR, and CVA analytics.
- **Regulatory Technology (RegTech):**
 - Automated solutions for compliance reporting, stress testing, and risk factor aggregation, meeting global standards like Basel III, IV, and SA-CCR.
- **System Integration:**
 - Seamless integration of **API-driven systems** with existing enterprise infrastructure to enable end-to-end risk reporting and analysis.
- **Data Analytics and Visualization:**
 - Build intuitive dashboards and analytics tools to provide real-time insights into counterparty exposure, risk concentrations, and CVA impacts.
- **Custom Development:**
 - Develop tailored applications for CCR calculations, collateral management, and real-time exposure monitoring.

2. Counterparty Credit Risk (CCR) Solutions with SA-CCR Compliance

Qinetix Analytics LLP offers specialized tools and consulting to help financial institutions manage **Counterparty Credit Risk** effectively, with a strong focus on **Standardized Approach for CCR (SA-CCR)** compliance.

Key Offerings:

- **SA-CCR Calculation Frameworks:**

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- Develop and deploy SA-CCR-compliant models to calculate **Replacement Cost (RC)** and **Potential Future Exposure (PFE)** accurately.
 - Enable automation of SA-CCR calculations to streamline regulatory reporting.
 - **Collateral Management Optimization:**
 - Advanced tools for managing collateral requirements, reducing exposure, and optimizing capital under SA-CCR guidelines.
 - **Exposure Aggregation:**
 - Real-time aggregation of counterparty exposures across products (e.g., derivatives, repos, SFTs) for improved risk assessment and compliance.
 - **Wrong-Way Risk (WWR) Analysis:**
 - Tools for assessing and mitigating **specific** and **general wrong-way risks**, ensuring comprehensive risk management.
 - **Stress Testing and Scenario Analysis:**
 - Perform stress testing under adverse market scenarios to evaluate counterparty exposure and regulatory capital impact.
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3. Credit Valuation Adjustment (CVA) Solutions

Qinetix Analytics LLP provides end-to-end solutions for managing **CVA** risk, ensuring accurate valuation adjustments and compliance with regulatory standards.

Key Offerings:

- **CVA Calculation Frameworks:**
 - Implementation of automated tools for calculating CVA, **Debit Valuation Adjustment (DVA)**, and related adjustments.
 - Integration of CVA into risk management systems for seamless reporting and decision-making.
- **Advanced CVA Models:**
 - AI-powered models to account for counterparty risk in pricing and valuation.
 - Incorporate portfolio-level netting and hedging impacts to optimize CVA results.
- **Hedging Strategies:**
 - Advisory on CVA hedging strategies using derivatives such as interest rate swaps and credit default swaps (CDS).
- **Regulatory CVA Compliance:**

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- Ensure compliance with Basel III/IV CVA risk capital requirements, including **SA-CVA** and **BA-CVA** methodologies.
 - **Dynamic Market Integration:**
 - Real-time CVA updates based on market movements and credit quality changes of counterparties.
 - **Stress Testing and Sensitivity Analysis:**
 - Evaluate the sensitivity of CVA to market changes, counterparty defaults, and collateral fluctuations.
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Technology-Enabled Tools

To complement our solutions, Qinetix Analytics LLP offers advanced technology-enabled tools for CCR and CVA management:

- **Integrated Risk Engines:**
 - Centralized engines for real-time CCR and CVA calculations.
 - **Cloud-Based Platforms:**
 - Scalable platforms for storing, processing, and analyzing risk data.
 - **API-Driven Solutions:**
 - Facilitate integration with external systems, enabling seamless data flow for risk calculations.
 - **AI/ML-Driven Models:**
 - Predictive analytics for exposure trends, stress test results, and hedging optimization.
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Value Proposition:

1. **Regulatory Compliance:** Ensure full compliance with global and regional regulatory frameworks like Basel III/IV, SA-CCR, and SAMA.
2. **Operational Efficiency:** Automate calculations, optimize workflows, and reduce manual intervention.
3. **Cost Optimization:** Help institutions lower capital charges through advanced collateral optimization and hedging strategies.
4. **Real-Time Insights:** Provide actionable insights for risk managers through advanced analytics and visualization dashboards.