



NUMERIX FAST TRACK

FRTB Fundamentals



Course Overview

This course is a collection of foundational resources for capital market practitioners on the topic of Fundamental Review of the Trading Book or FRTB. It is broken into three sections – introductory concepts, capital fundamentals, and exploration of the sensitivity based approach. The course can be completed in as quickly as a single day or at your own pace over time.



GREEN FLAG: FOUNDATIONS

Suggested Reading:

Blog: Is Your Organization Prepared for the Next Evolution of FRTB Guidelines?

Info Graphic: A Checklist of FRTB Priorities in Focus

On-Demand Video Presentation:

FRTB: Finalized but Far from the Finish Line

Video Discussion:

Video Blog: The Genesis of Basel IV



WHITE FLAG: FRTB MARKET RISK CAPITAL FUNDAMENTALS

Suggested Reading:

Regulatory Guide: Regulatory Guide to Understanding Bank Capital and Margin Requirements

On-Demand Video Presentations:

The Fundamentals of Basel III Bank Capital Regulations

The Next Chapter of FRTB: What to Know About FRTB's New CVA Capital Framework

Slides:

Fundamental Review of the Trading Book Market Risk (FRTB-MR)

Video Discussion:

Video Blog: FRTB Market Risk Capital Fundamentals Explained

Video Blog: Derivatives Industry Update | FRTB CVA Framework & ISDA SIMM Methodology



CHEQUERED FLAG: SENSITIVITY BASED APPROACH FOR STANDARDIZED CALCULATIONS

On-Demand Video Presentations:

FRTB's Sensitivity Based Approach: Part I Key Insights & Business Implications

FRTB's Sensitivity Based Approach: Part II – Case Studies

Video Discussion:

Video Blog: FRTB Market Risk Capital Fundamentals Explained*

*Repeat video from White Flag section, watch only if skipped in White Flag section



VICTORY LAP: THE NEED FOR SPEED – DATA & TECHNOLOGY

Suggested Reading:

Aite Impact Report: XVA and Risk Transformation: Establishing the Data Fundamentals

Blog: Risk Executive Series | What's Driving Risk Infrastructure for OTC Derivatives?

On-Demand Video Presentation:

Utilizing Best Practices in Data Management to Avoid Regulatory Headaches and Market Risk Losses

Video Discussion:

Video Blog: AAD, GPU, FRTB and the Demands of Technology: Discussing Quant Summit 2016 and the Changing Role of the Quant

*Enrollment is complimentary, registration is required. Upon completion of registration the above resources will be provided as URL links.