What's New in Regulatory Compliance

April 2023

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Release Highlights

Financial Risk Management

IFRS9 - PD/LGD Modelling » IFRS9 - PD/LGD Modelling interface with Transact IFRS9

IFRS9 - PD/LGD Modelling module is enhanced with the following features:

- PD and LGD values calculated in FRM are now interfaced with Transact IFRS9 module to calculate Expected Credit Loss (ECL)
- Generate CSV files containing PD and LGD values at:
  - Customer level
  - Account level
  - Product level
- and upload it into IFRS9 module using EB. FILE.UPLOAD
- Out-of-box datasets to preview and generate CSV files for PD and LGD values

The topic related to this feature is given below:

IFRS9 Interface

Market Risk Modelling » Vanilla Instrument Pricing in Market Risk Modelling

The Market Risk Modelling module is enhanced with the following features:

- Out-of-box pricing and sensitivity analysis models for vanilla instruments.
- Option to simulate out-of-portfolio deal pricing and what-if analysis.
- Flexible portfolio structuring.
- Out-of-box visualizer to view portfolio valuation with deal-level drill down

The topics related to this feature are given below:

Configuring Market Risk Modelling for Pricing

Defining Security Classification

Deal Price

Price Visualizer