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**Solution primer**

# OneSumX Market Risk

Banks face market risk in both their trading and banking books. Traditionally, this risk was concentrated in the trading book, but Basel reforms now emphasize market risk in the banking book and the integration of credit and market risk through measures like the new credit valuation adjustment (CVA) rules. The outdated siloed approach to risk management is being replaced by forward-looking solutions that provide a unified view of P&L and risk across the balance sheet, considering both risk and business unit perspectives. OneSumX for Risk offers an integrated platform designed to manage all balance sheet risks effectively.

# OneSumX Market Risk

Based on a centralized data structure specifically designed for financial institutions, our OneSumX Market Risk solution covers all modern risk analytics and techniques, from basic sensitivity and gap analysis, through more advanced Value at Risk (VaR) techniques to simultaneous dynamic simulation of credit and market risk, based on Monte Carlo modeling. The solution offers out-of-the-box usability that can be extended to customer-specific reports by the end-user on standard reports, investigating results from both, a high-level balance sheet view and a detailed contract-by-contract view.

The Market Risk functionality is a component of our OneSumX for Risk solution. The modular OneSumX solution suite provides users with a holistic, integrated view across operations throughout the entire organization. Our integrated regulatory compliance support demonstrates that Wolters Kluwer is a trusted partner for all of your risk requirements.

## Centralized data organization

Based on the single data architecture specifically designed for financial institutions, the OneSumX Market Risk solution consistently delivers reliable data, allowing for

- Holding of all required data for integrated risk and finance application: market, contract and reference data
- Multi-entity and multi-currency set-up
- Full data level access control to segregate roles & responsibilities
- Reconciliation and validation engines automatically ensuring data consistency at the most granular level
- Adjustments providing pre-filled corrections under strict control
- Traceability and full transparency throughout the entire process

## Flexible product modeling

OneSumX Market Risk enables accurate product valuation, cash flow generation and forecasting through

- Assigning all contracts to a specific contract type driving product modeling
- Extensive product coverage
- Multiple valuation techniques including discounted cash flow model, capital asset pricing model, Black-Scholes (generic), Bouaziz-Briys & Crouhy, Hull-White,
- Ikeda & Kunitomo, Reiner & Rubinstein, Turnbull & Wakeman, Margrabe, Trinomial Trees, Libor Market Model

## Advanced risk metrics

Our solution features state-of-the-art techniques to calculate all relevant metrics, including:

- Value and exposure calculations, i.e. Fair value, NPV, nominal, observed market value, amortized cost, various discounting methods etc.
- Key rate duration, convexity and Greeks
- Sensitivity measures (incl. gap analysis)
- Price and volatility shift analysis to determine the effect of price/volatility shift on income and value

- Replicating portfolio for non-maturing financial contracts/portfolios
- Fund transfer pricing (FTP) rate(s) and profitability measures (NII, EVE)
- Dynamic simulation and forecasting
- Market value of counterparty credit risk (CVA which supports Basel III compliance)
- P&L volatility and P&L explanation by risk factors

## Advanced risk analysis

All techniques commonly applied in the industry are available within our solution:

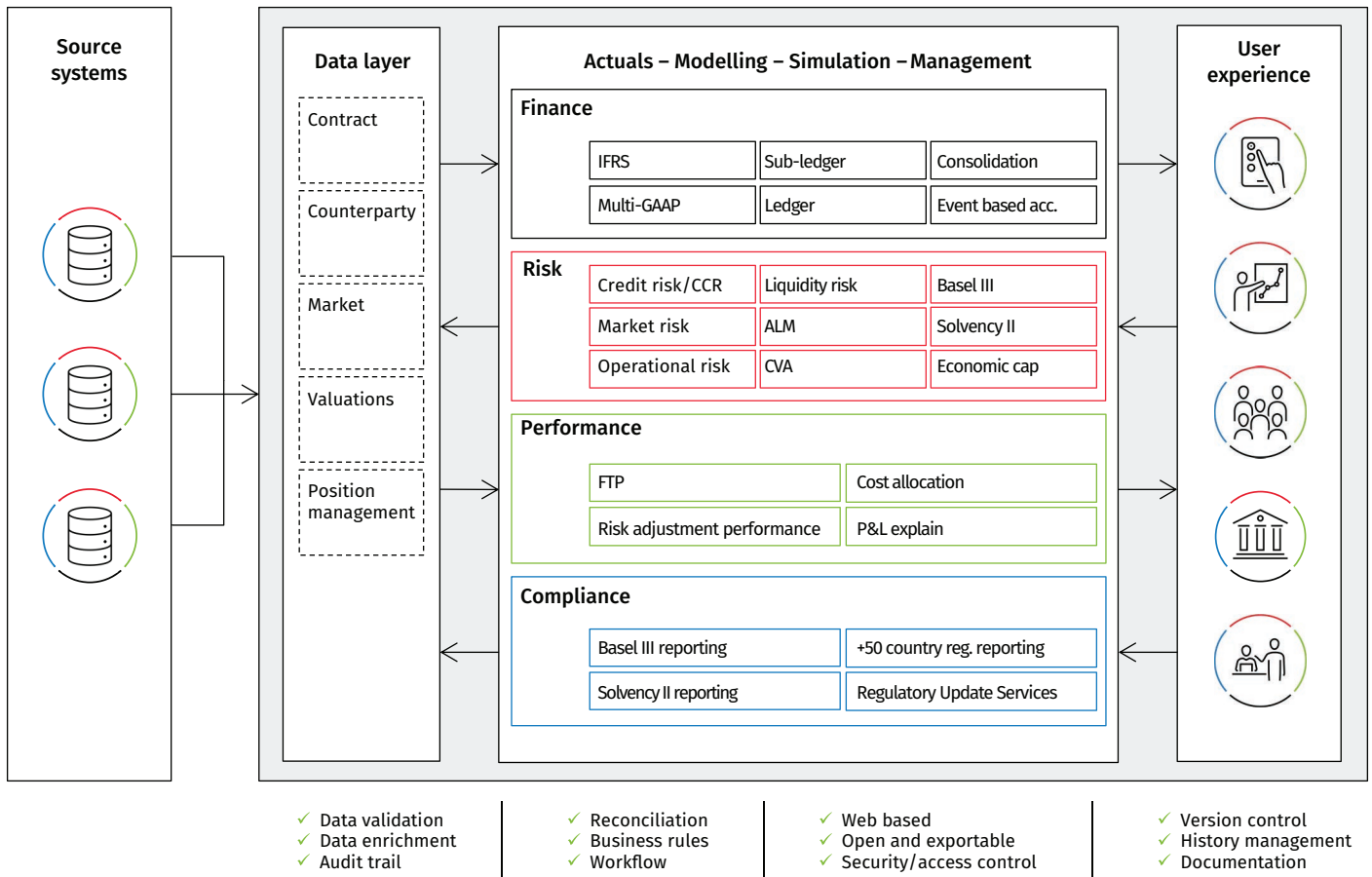
- Full revaluation VaR model
- Parametric VaR based on RiskMetrics™ methodology
- Historical VaR
- Monte Carlo VaR
- Integrated VaR combining credit and market risk
- VaR backtesting
- VaR decomposition by risk groups for impact of interest, FX and stock value on VaR analysis
- Incremental and component VaR analysis
- Stressed VaR

## Regulatory compliance

Our risk calculators use a unified data set to ensure full compliance with regulatory requirements, including:

- Support for both the standardized and internal model approaches
- Alignment with Basel regulations and local regulatory requirements
- Regulatory reporting across nearly 50 countries through OneSumX for Regulatory Reporting
- Comparison of internal models with regulatory calculations to meet Basel Pillar 3 requirements

## OneSumX Market Risk solution

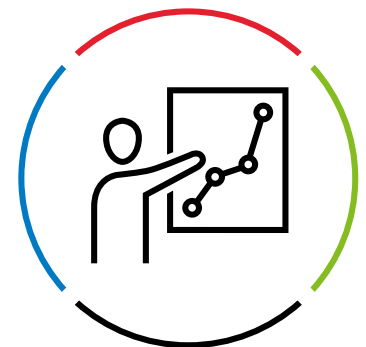


OneSumX Market Risk allows customers to measure and manage their market risk both on the contract-level as well as the portfolio-level thanks to advanced industry adopted risk techniques and analytics. The solution is not limited to trading book but is specifically designed to manage the full balance sheet, including banking book and off-balance sheet items.

Our wider OneSumX suite provides a holistic view of integrated finance and risk management, enabling the user to analyze combined credit and market risk events, and apply scenario analysis as well as stress testing.

Through the measurement of impacts on economic and regulatory requirements such as liquidity and capital, the solution provides crucial information to enable informed business decisions throughout the organization.

Further integration with the OneSumX for Finance module offers detailed analysis of finance, profitability drivers and performance-based risk measures along generic and entity-specific dimensions. Finally, the integration with our regulatory reporting module offers customers the option to analyze regulatory risk requirements in connection with internal risk measures and optimize their balance sheet accordingly.



*OneSumX Market Risk is an integrated solution to manage all of the risks on your balance sheet.*

### About Wolters Kluwer

Wolters Kluwer (EURONEXT: WKL) is a global leader in information, software solutions and services for professionals in healthcare; tax and accounting; financial and corporate compliance; legal and regulatory; corporate performance and ESG. We help our customers make critical decisions every day by providing expert solutions that combine deep domain knowledge with technology and services.

Wolters Kluwer reported 2023 annual revenues of €5.6 billion. The group serves customers in over 180 countries, maintains operations in over 40 countries, and employs approximately 21,400 people worldwide. The company is headquartered in Alphen aan den Rijn, the Netherlands.

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Learn more about the OneSumX for Finance, Risk and Regulatory Reporting solutions. [Click here.](#)

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