

Jabatix provides data marts that contain information required for market risk management. This information has been called for by the **BCBS (= Basel Committee on Banking Supervision)** in order to define capital requirements. The market risks are divided into risks regarding interest rates, foreign exchange rates and securities prices. As regards the related capital requirements, the risks associated to foreign exchange rates and securities prices are only calculated for positions in the trading book whereas interest rate risk must be taken into account for all positions.

The data marts contain all the information required to differentiate between financial products and counterparties as well as all the individual components needed for reporting purposes or market risk management.

- Net risk amounts
- RWA (Risk-weighted assets)
- Sensitivities to price fixing for options (delta / gamma / vega / theta)
- VaR (Value at Risk)
- Stressed VaR

Both a bank's on-balance positions and off-balance commitments are processed and included in calculations.

- Loans / money markets
- FX deals
- Bonds / promissory notes
- Equities / funds
- FRA (forward rate agreements)
- IRS (interest rate swaps)
- Swaptions
- Forward deals
- Caps / floors / collars
- Options / futures
- Credit derivatives

Jabatix allows parallel calculations to be made in accordance with various regulatory approaches (standard, IRB, CAD), the use of which for reporting purposes has to be approved by the national authorities in each case.

Below is an example of a market risk report in Jabatix based on these data marts:

Total		All positions					Positions		Net positions		Positions subject to capital charge		Own funds requirements	Total risk exposure amount
		Long	Short	Long	Short		Long	Short						
		010	020	030	040		050	060					060	070
TRADED DEBT INSTRUMENTS IN TRADING BOOK		010												
General risk	Derivatives	011												
	Other assets and liabilities	012	129,355,356.00	200,000.00									0.00	1,298,757,389.00
	Maturity-based approach	013	0.00	0.00									0.00	
	Zone 1	020					1,537,180,425.00	784,229,403.00			0.00		0.00	
		030					347,065,687.00	143,621,326.00						
		040					2,335,134.00	793,946.00						
		050					112,344,138.00	13,461,304.00						
		060					200,897,634.00	134,601,415.00						
		070					31,488,721.00	944,662.00						
		080					232,247,896.00	143,630,208.00						
		090					1,238,888.00	421,109.00						
		100					21,030,834.00	2,823,700.00						
		110					209,978,207.00	140,685,339.00						
	Zone 2	120					1,357,867,142.00	490,777,863.00						
		130					2,335,134.00	793,946.00						
		140					112,344,138.00	13,461,304.00						
		150					200,897,634.00	134,601,415.00						
		160					31,488,721.00	944,662.00						
		170					12,345,234.00	1,461,428.00						
		180					998,456,221.00	339,478,118.00						
		190					0.00	0.00						
		200					0.00	0.00						
		210												
	Zone 3	220												
		230												
		240												
Specific risk	Duration-based approach	250												
	Own funds requirement for non-securitisation debt instruments	260												
		270												
		280												
		290												
		300												
		310												
		320												
		330												
		340												
Additional requirements for options (non-delta risks)	Simplified method	350												
	Delta plus approach - additional requirements for gamma risk	360												
	Delta plus approach - additional requirements for vega risk	370												
	Delta plus approach - non-continuous options and warrants	380												
	Scenario matrix approach	390												
		400												

The following standard functions are also available for reports defined in Jabatix:

- extensive [drilldown possibilities](#)
- possibility to [compare the report for different posting days](#)
- [proof of rule for reporting contents](#)
- manual editing combined with consistency check