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FRTB

OVERVIEW



CHALLENGE

A Tier 1 Investment Bank needed to comply with Fundamental Review of the Trading Book (FRTB), a set of capital rules from the Basel Committee on Banking Supervision (BCBS) for a new capital requirement on banks' wholesale trading activities.



SOLUTION

The FRTB program provided critical deliverables involving complex FRTB interpretation and implementation.



APPROACH

Treliant staff activities included:

- Data scoping, extraction, analysis, and remediation;
- Target Operating Model workshops
- MVP and BRD development
- Policy and Procedure updates
- General PMO support in assisting with program scope, roles and responsibilities, governance frameworks and reporting

RESULTS

- ✓ Program scope is defined, and the program is well underway to ensure timely compliance with the regulator's deadlines.
- ✓ Treliant specialists led the client's FRTB domain experts in interpreting the evolving regulatory standards, running data extraction and analysis, performing gap analysis, writing technical specifications, and managing the end-to-end project implementation.