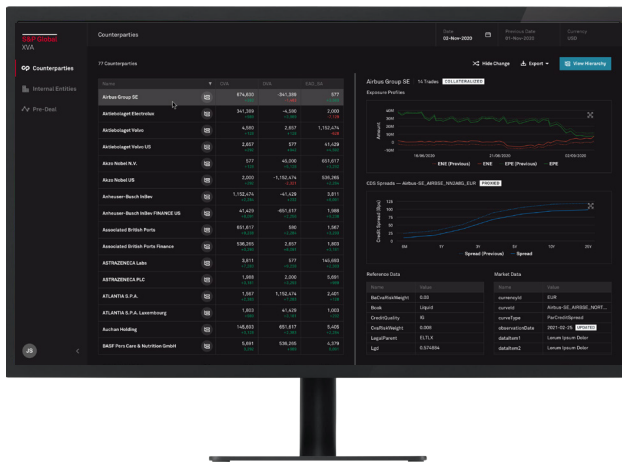


Financial Risk Analytics

XVA

A flexible, cloud-based solution delivering deal-time insights to the XVA desk

Mispricing of derivative valuation adjustments is a clear and present danger as demonstrated by several high-profile write-downs in recent years. To lead the competition in this fast-paced world of derivatives trading, it is essential that banks have a complete and accurate picture of the true P&L and capital associated with potential deals. XVA from Financial Risk Analytics delivers deal-time insights to the front office XVA desk with a comprehensive view of the valuation adjustments arising from counterparty credit risk, funding, collateral and regulatory capital.



Financial Risk Analytics Product Set

Traded
Market Risk

XVA

Counterparty
Credit Risk

Buy Side Risk



Complete picture of derivative trading costs

Get a comprehensive picture of trading costs using a global Monte Carlo simulation allowing derivative valuation adjustments to be calculated consistently and in one platform.



Aggregate without compromise

With open source big data technology underpinning our solution you will be able to store intermediate results so that XVA calculations can be explored for model validation and reused for portfolio calculations.



Unify front and middle office

Benefit from efficiency gains by calculating real world PFE alongside risk neutral valuation adjustments so that Risk Managers and Traders can work off the same platform giving a consistent view of risks.



Cloud compatible across major providers

Pay only for what you use with our cloud enabled componentized technology built to scale up or scale down depending on your needs.



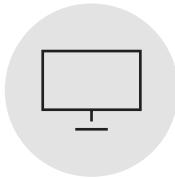
Deal-time SA-CVA in under a minute

The number of CVA sensitivities required under SA-CVA will push many legacy systems to breaking point but this is only the start of the challenge. Being able to calculate SA-CVA on a deal time basis will give a competitive advantage to those banks able to make trade decisions with an understanding of return on capital.



Reduce TCO

Reduce Total Cost of Ownership (TCO) execution costs by leveraging our platform's turnkey capabilities and project acceleration track-record without sacrificing flexibility. Managed by our team of technology and subject matter experts, we can free up your internal resources so you can focus on your other business priorities.



Award winning solution



Trusted expertise



Cloud compatible



Deal time insights

Awards received:



For more information, please visit ihsmarkit.com/xva

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