

Financial Risk Analytics

XVA Pricer

Get clarity on derivatives trading costs in an instant

Gaining a full view of OTC derivatives trading costs by calculating valuation adjustments is crucial for sell-side banks and their end-user clients. Regulatory and accounting scrutiny over the past decade have heightened the awareness of these costs for counterparty credit risk, funding, and capital.

XVA Pricer from S&P Global Market Intelligence allows users to enter a variety of derivative trades in an intuitive Cloud based UI and calculate a comprehensive set of valuation adjustments in seconds.

The solution is preloaded with the latest market data. No fees for onboarding, implementation, or data. Just enter your trades and go.

Complete picture of derivative trading costs

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

Fine tune your credit curve — don't be limited by data

The XVA Pricer has incorporates our market-leading CDS curve data for liquid names. For illiquid names, just pick the closest liquid name and adjust the curve with our intuitive UI.

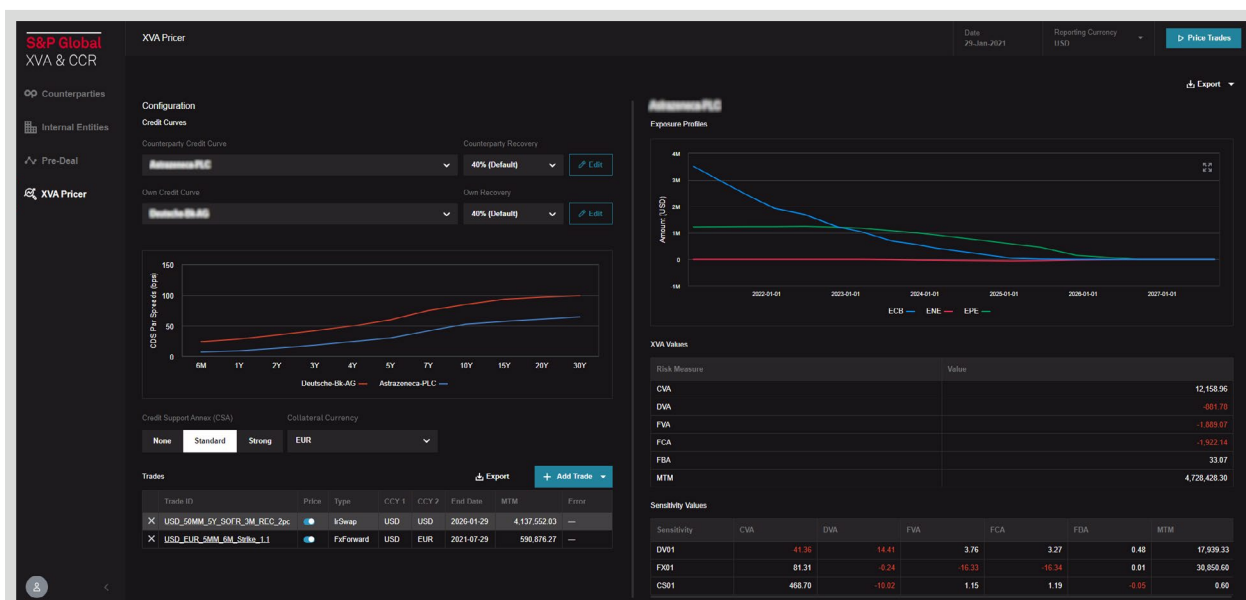
Financial Risk
Analytics
Product Set

Traded
Market Risk

XVA

Counterparty
Credit Risk

Buy Side Risk



About S&P Global Market Intelligence

At S&P Global Market Intelligence, we understand the importance of accurate, deep, and insightful information. Our team of experts delivers unrivaled insights and leading data and technology solutions, partnering with customers to expand their perspective, operate with confidence, and make decisions with conviction.

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