

SA-CCR Calculations

Powered by **triCalculate**

High-performance, web-based counterparty credit risk analytics.

The centralised triCalculate service provides Standardised Approach for Counterparty Credit Risk (SA-CCR) capital calculations and impact analysis for OTC derivatives portfolios using transparent, consistent models across a range of trade types, asset classes and business units.

To achieve compliance with regulatory and accounting developments such as Basel 3 and 4, market participants need to manage SA-CCR calculations with accuracy, speed, and ease. Banks need to understand SA-CCR's impact on their capital requirements and manage the significant calculation challenges that the regulations impose, including new add-ons; potential future exposure (PFE) and replacement cost (RC) that are required to calculate exposure at default (EAD).

triCalculate helps clients estimate the impact of SA-CCR on their capital requirements and calculates it for them as needed, often daily.

Implementing an efficient, cost-effective SA-CCR solution:



Leverage a hosted service

No hardware or software requirements; no installation needed



Connect seamlessly

Leverage the triCalculate API for seamless connectivity to the sophisticated pricing engine



Pay-as-you-go

Cost-effective, transparent pricing model is pay-as-you-go with no onboarding fee



Secure your data

TriOptima is ISO 27001 certified, the highest international standard for Information Security



Evolve with the market

Immediate access to new functionality means no need for time-consuming, expensive upgrades

Why choose triCalculate?

User-friendly onboarding

Receive SA-CCR calculations using your existing trade record file. Work together with our global valuation analytics team for quick and easy onboarding.

Superior customer support

Valuation Analyst team provides 24/5 assistance customising the service for an individual's portfolio, mapping trades, managing runs, and interpreting data.

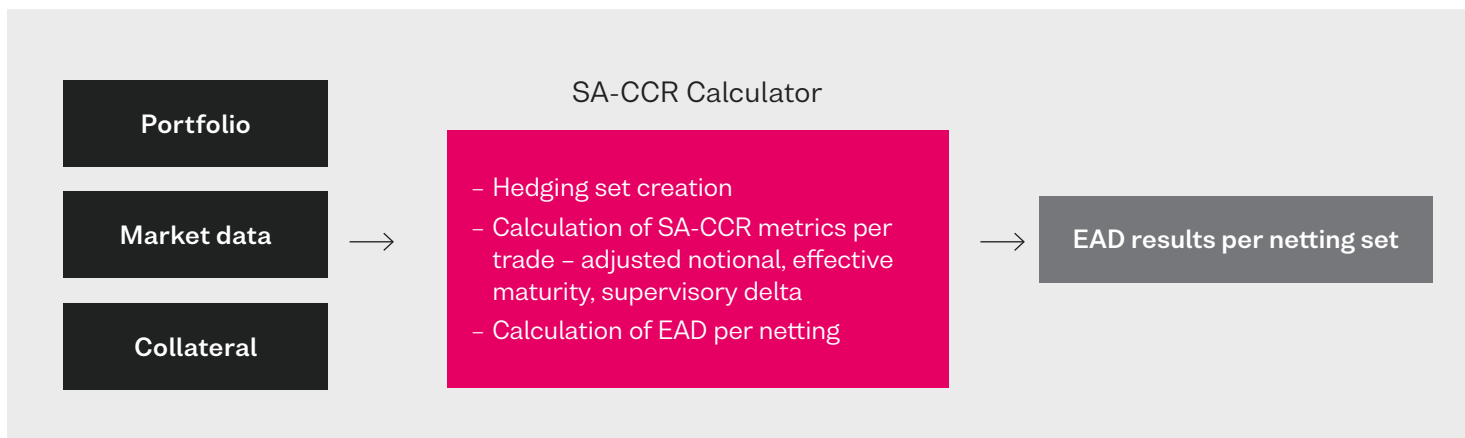
Transparent

Full modelling documentation is available.

How it works

Three simple steps to successful onboarding:

1. Upload trade and collateral agreement files to the secure website.
2. The triCalculate Valuation Analytics team interprets and standardises the data and reviews the results with you.
3. Results are made available to multiple users across the firm, providing benefit to many functions including finance/treasury, risk management and quantitative research.



For more information, please email info@trioptima.com or contact your local OSTTRA office.

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