XVA Pre-Deal Check Analytics

Run pre-deal scenarios to understand the incremental XVA costs of your trading decisions.

An essential tool for traders, risk managers, and front office users, the OSTTRA triCalculate XVA Pre-Deal Check Analytics enable you to assess the potential impact of new derivative trades on valuation adjustments (XVA) across CVA, DVA, FVA, MVA, KVA and ColVA. Achieve full transparency into how pre-deal decisions will affect exposure profiles including expected exposures and expected IM. Easy to use, the user-friendly web interface allows you to input 'what-if' deals and measure incremental XVA utilising OSTTRA triCalculate's comprehensive XVA derivatives pricing libraries.

'What-if' scenarios to enable informed trading decisions

- Check incremental XVA implications before a trade is executed to optimise risk exposures and capital implications.
- Run scenarios, including potential new trade(s) against single or multiple counterparties, netting sets and/or intraday trades and have insight into the real 'all in' cost of a trade.
- Assess the XVA impact of a trade termination by entering the proposed trade ID.

Input your 'what-if' trades
Single or multiple trade/cross asset classes

→

Choose the counterparties to include

→

Check the incremental and total XVA impact to decide on the optimal trade routing

Benefits

- **Extensive product coverage**

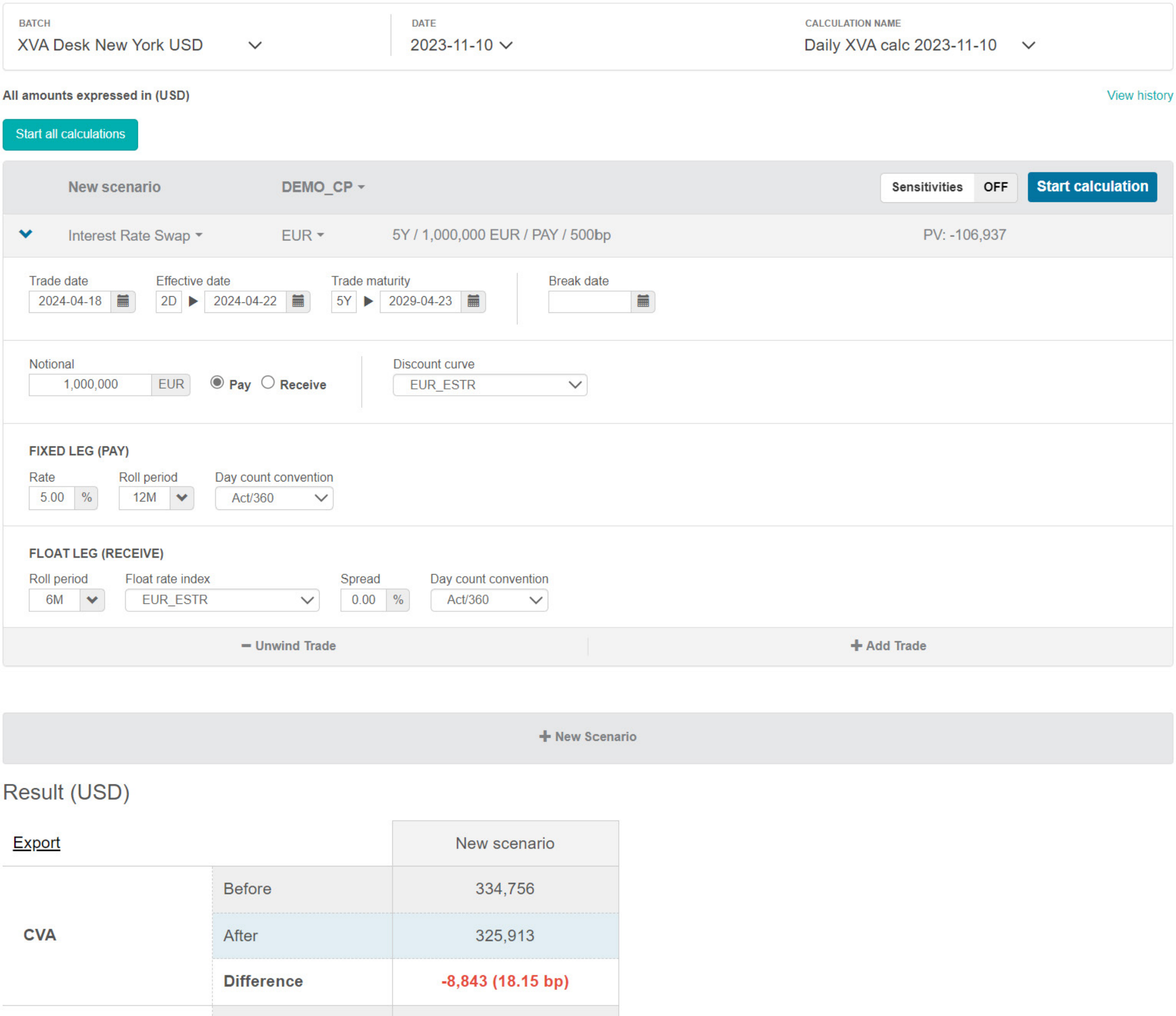
  Supports a wide range of derivative products, all major asset classes - both vanilla and exotic.
- **What-if' scenarios**

  Run scenarios, including potential new trade(s) against single or multiple counterparties, netting sets and/or intraday trades and have insight into the real 'all in' cost of a trade.
- **Connect seamlessly**

  Leverages the existing OSTTRA triCalculate infrastructure without the need for implementation efforts.
- **Flexible and efficient**

  Allows multiple teams to focus on informed trading or risk decisions removing operational burden.

User-friendly interface for 'what-if' scenarios



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