

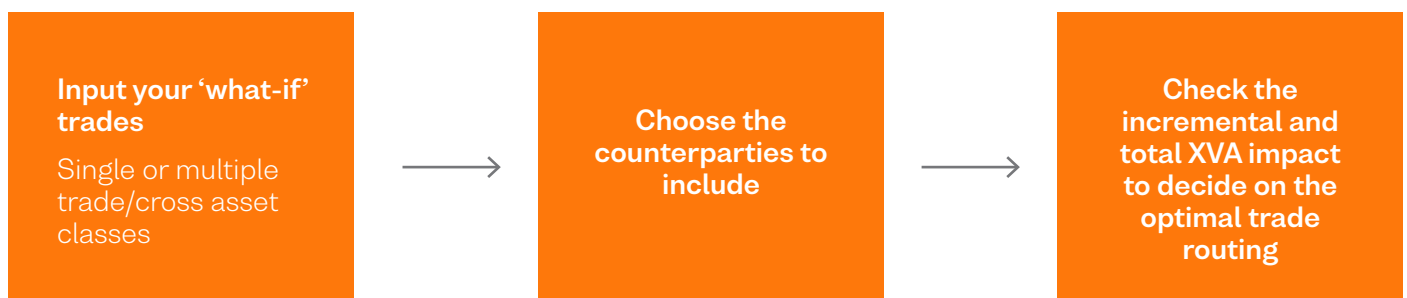
XVA Pre-Deal Check Analytics

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.



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

BATCH XVA Desk New York USD ▾	DATE 2023-11-10 ▾	CALCULATION NAME Daily XVA calc 2023-11-10 ▾
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All amounts expressed in (USD)

[View history](#)

Start all calculations

New scenario	DEMO_CP ▾	Sensitivities OFF	Start calculation
Interest Rate Swap ▾	EUR ▾	5Y / 1,000,000 EUR / PAY / 500bp	PV: -106,937
Trade date 2024-04-18 📅	Effective date 2D ▶ 2024-04-22 📅	Trade maturity 5Y ▶ 2029-04-23 📅	Break date 📅
Notional 1,000,000 EUR	<input checked="" type="radio"/> Pay <input type="radio"/> Receive	Discount curve EUR_ESTR ▾	
FIXED LEG (PAY)			
Rate 5.00 %	Roll period 12M ▾	Day count convention Act/360 ▾	
FLOAT LEG (RECEIVE)			
Roll period 6M ▾	Float rate index EUR_ESTR ▾	Spread 0.00 %	Day count convention Act/360 ▾
- Unwind Trade		+ Add Trade	

+ New Scenario

Result (USD)

		New scenario
CVA	Before	334,756
	After	325,913
	Difference	-8,843 (18.15 bp)

For more information please email info@osttra.com

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