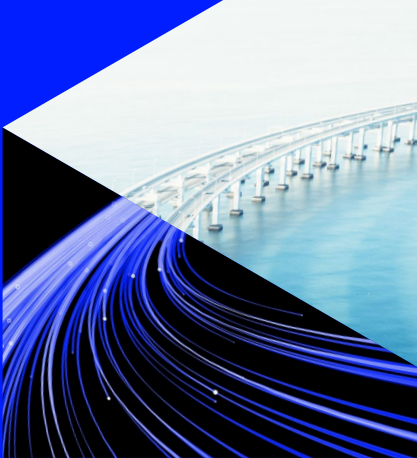


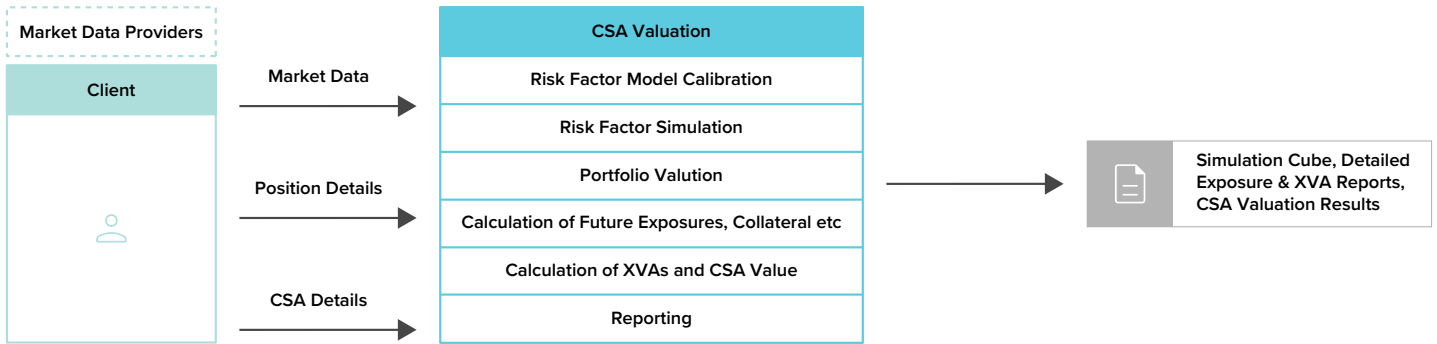
CSA Valuation Service



Unlock the financial potential of contractual CSA changes

The CSA Valuation Service analyses the potential financial impact of contractual changes in CSAs for the relevant underlying portfolios. Client CSAs and trade data is taken as an input and generates an impact analysis on netting set valuations, exposures and key valuation adjustments.

The service is delivered by our Expert Services division - Quaternion. The Quaternion team has a proven track record and expertise in this field. The service delivers valuable business insights into valuation changes, while minimising or altogether eliminating the need to redirect expensive internal resources to design methodologies and set up a bespoke process in-house.



Key Features

- Supports a broad range of both simple and complex product types across Interest Rates, FX, Commodities, Equities, Credit and Inflation asset classes
- Customisable impact analysis of relevant CSA changes on netting set valuations, expected positive and negative exposure per netting set, CVA, DVA and ColVA
- Optional additional bespoke analysis of CSA valuation results including value adjustments such as FVA, KVA and MVA, further scenarios analysis etc
- Service can be used either as primary valuation or as a validation of in-house calculations
- Data security: clients upload CSA and trade data in a secure, tested environment
- Full support throughout the onboarding and reconciliation process

Key Benefits

- Utilise a proven and robust technology as well as state of the art valuation methodology
- Gain clarity on valuation changes driven by changes in CSA parameters
- Free up internal quantitative resources and reduce efforts spent on the development of bespoke complex methodologies and in-house processes
- Validate internal impact analyses and processes
- Greater efficiency and turnaround time for impact calculations by reducing the need to coordinate internal Legal and Quantitative/Risk resources during iterative rounds of negotiations
- IM Risk Generator clients can repurpose their existing integration saving time and resources
- Simple and transparent pricing - your subscription provides access to a range of services including the entire Risk Suite at a cost based on the size of your firm's requirements
- Standardised market data: all users share common market data provided by market-leading independent sources

**Book a demo or contact us
for more information.**

Email contact_posttradesolutions@lseg.com

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