

# NxCore for XVA

## Comprehensive XVA Calculation Engine Built on the Best Analytics

Numerix NxCore for XVA combines the industry's most sophisticated analytics with the flexibility of our comprehensive development platform to extend, accelerate and optimize the development of your XVA offering.

Designed for continually evolving Capital Markets, NxCore for XVA scales elastically with fast-changing markets and calculation volumes, enabling you to deploy the industry's most advanced analytics and valuation models to meet your clients' XVA needs. A solution powered by NxCore for XVA gives users the confidence to accurately manage counterparty exposures, integrate XVAs into deal prices, compute XVA sensitivities and execute even the most complex deals at the right price.

With NxCore for XVA as the foundation of your XVA offering, you can benefit from Numerix's proven expertise in the world of valuations and risk analytics while significantly reducing your time to market.

## FEATURES

### CUTTING-EDGE ANALYTICS

Stay ahead of your competitors with Numerix's award-winning analytics library at the core of your XVA offering. Our comprehensive multi-asset analytic library for OTC derivatives and structured products includes our gold-standard hybrid model, our robust Monte Carlo engine and comprehensive support for the shift to Alternative Reference Rates.

### OPTIMIZED FOR ENTERPRISE-SCALE SYSTEMS

Designed to integrate easily with evolving Capital Markets systems, NxCore for XVA is built from the ground up to ensure scalability, modularity, performance, resilience, and adaptability. A suite of flexible APIs supports deployment models from on-premise to cloud and hybrid.

### COMPREHENSIVE XVA MANAGEMENT

Support detailed analysis of XVA measures, exposures, sensitivities, cheapest to trade, regulatory capital requirements and pre-trade scenarios for any OTC derivative trades, from vanilla to exotic, at any level of aggregation.

### FROM END OF DAY TO REAL-TIME

NxCore for XVA can deliver overnight, intraday, on-demand or real-time analytics as your clients require. Calculations can update continuously as market data or positions change.

## Why NxCore for XVA?

Whether your clients are looking for fast and accurate insights into the profitability and counterparty risks of their derivatives trades, need accounting XVA measures or operating complex XVA desks and seeking to optimize Basel Capital Requirements, NxCore for XVA gives them the edge they need.



### Open, Modular, Scalable

Leverage Numerix's street-tested, award-winning, industrial-strength technologies and calculation engine to speed up development and help you build exactly what your clients need while dramatically reducing time-to-market and project risk. NxCore for XVA is reliably available and optimized for performance even during periods of unprecedented volatility.



### Powerful XVA Analytics

Compute an extensive range of pre-margin and post-margin Valuation Adjustment measures including CVA, DVA, FVA, FCA, FBA, KVA, CoVA and corresponding XVA Greeks at any aggregation level.



### Unrivalled Cross-Asset Analytical Models

NxCore for XVA's intelligent front-to-risk capabilities are powered by the most comprehensive analytic library in OTC derivatives and structured products, which includes our gold-standard hybrid model and our robust Monte Carlo engine.



For more information, contact: [partners@numerix.com](mailto:partners@numerix.com)