

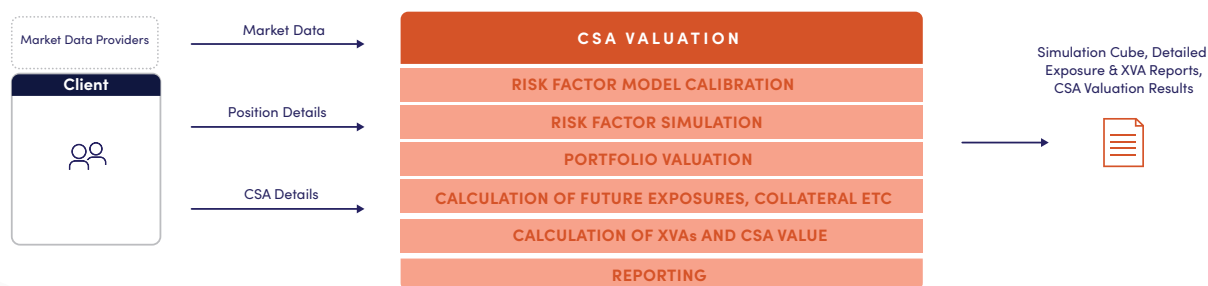
CSA Valuation Service

Unlock the financial potential of contractual CSA changes

CSA Valuation Service is part of the AcadiaPlus Agreements suite of services. AcadiaPlus is a feature rich open platform for collateral, margin and risk mitigation serving Sell-side, Buy-side and Fund Administrators.

The CSA Valuation Service analyzes 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 Acadia's 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 minimizing 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
- Customizable impact analysis of relevant CSA changes on netting set valuations, expected positive and negative exposure per netting set, CVA, DVA and CoIVA
- 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

- Utilize 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
- Acadia IM Risk Generator clients can repurpose their existing integration saving time and resources
- Simple and transparent pricing – your subscription to AcadiaPlus provides access to a range of services including the entire Risk Suite at a cost based on the size of your firm's requirements
- Standardized market data: all users share common market data provided by market-leading independent sources

Book a demo or contact us for more information.

Email info@acadia.inc or visit acadia.inc

Acadia is the leading industry provider of integrated risk management services for the derivatives community. Its central industry standard platform enables a network of banks and other derivatives firms to improve efficiency and mitigate costs across the entire trade life cycle. Backed by 16 major industry participants and market infrastructures, Acadia is used by a community of over 1600 firms exchanging more than \$1 trillion of collateral on daily basis via its margin automation services.

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Boston
93 Longwater Circle
Norwell, MA 02061

Dublin
54 Fitzwilliam Square,
Dublin, D02 X308

Düsseldorf
Maurenbrecherstrasse
16, 47803 Krefeld,
Germany

London
Broadgate Quarter
One Snowden Street
London EC2A 2DQ

New York
575 Fifth Avenue,
FL 17, New York,
NY 10017

Tokyo
Level 11 Aoyama Palacio
Tower 3-6-7 Kita-Aoyama
Minato-Ku, Tokyo 107-0061