



CCR/xVA Solution Suite

Support for regulatory capital calculations and an extensive range of pricing valuation adjustments on a single, modular platform

As the regulatory environment evolves, the focus at many banks is on mitigating capital charges and managing the cost of changing both IT infrastructure and operating models. In order to remain competitive, firms must be able to price capital charges and risks into their trades.

IHS Markit helps banks achieve these goals with a suite of two solutions, which can be implemented independently or as an integrated workflow. The CCR/xVA Solution Suite is made up of:

- **The Risk and Regulatory Capital Solution**, which enables risk management professionals to run calculations on large global portfolios of complex instruments with accuracy and speed.
- **The Front-Office xVA Solution**, which supports an extensive range of valuation adjustments across all asset classes and financial instruments, providing the flexibility that active desks require for sensitivity analysis, hedging, stress testing and reporting.

Consistent risk and pre-trade analytics

The CCR/xVA Solution Suite leverages a single engine to support the latest regulatory calculations (including SA-CCR and SA CVA Capital) and front-office valuations (including CVA, DVA, FVA, MVA and KVA) across all asset classes. As a result, users benefit from a single, consistent view of portfolio risk and pre-trade analytics, reducing their exposure to operational risk.

High performance, competitive cost

The solution suite has been designed from the start as a simulation engine, which can handle Monte Carlo-based portfolio-wide calculations in a highly efficient manner. It has been built using big data technology with proven scalability to the petabyte range, giving users fast access to capital calculation and pre-trade analytics. The suite can be deployed on commodity hardware on premises or in the cloud – including both hosted and managed service options.

Flexible, modular platform

Banks can implement the solution suite in its entirety or mix and match its constituent solutions and modules with their existing IT systems. This flexible, modular approach enables firms to manage change, contain costs and adapt to evolving regulations.

Transparency

The solution suite stores risk calculation results at full granularity to allow real-time drill-down and historical trend analysis. A collaborative Notebook interface enables data exploration and visualisation. This level of transparency allows users to better understand the risks they face and the sources of their regulatory capital charges.

For more information on IHS Markit's products and services, please contact us at sales@ihsmarkit.com