Powerful XVA Analytics. It's in Our DNA.

Comprehensive XVA Management Built on the Best Analytics

Numerix Oneview puts the industry's most sophisticated analytics at the core of your XVA desk. This analytic DNA empowers central desks to confidently manage counterparty exposures, integrate XVAs into deal prices, and execute even the most complex deals at the right price.

ONE BEST PRICE
Fast and accurate pricing, XVA analysis, exposure analysis, cheapest to trade, and regulatory capital analysis on any OTC derivative trade, from vanilla to exotic

RISK MANAGEMENT
Accurately measure, manage and mitigate counterparty credit risk and market risk across your OTC derivatives portfolios.

ACTIVE MANAGEMENT
Proactively manage desk positions, analyze XVA Greeks and possible hedges, understand P&Ls, review CSAs for pricing and risk impacts, and manage collateral/margin.

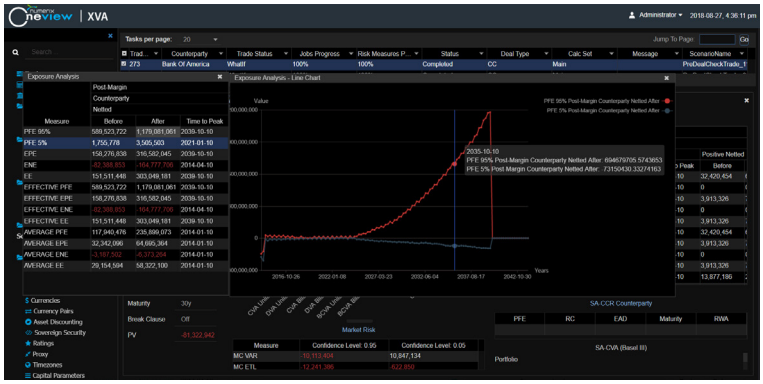
CAPITAL OPTIMIZATION
Minimize capital charges for Basel III and SA-CCR compliance

Profitable Decisions Demand Powerful Insights.

XVA desks need fast and accurate views into the profitability and risks of their derivative business. Oneview's next-generation technology provides the edge they need to compete and win in their markets.

Oneview'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. Designed for the evolution of the capital markets, Oneview was built for complex calculations, is scalable and cloud-ready—empowering unparalleled accuracy, enabling real-time calculations and unleashing dynamic custom reporting and analysis capabilities. All the insights you need, readily available at your fingertips.

numerix Oneview for XVA



Feature Rich. Robust. Scalable. Flexible.

Oneview provides a holistic view of risk and derivative prices across the front and middle offices, leveraging a unified counterparty risk, market risk and XVA pricing engine.

- Comprehensive XVA measures, including CVA, DVA, FVA, FCA, FBA, KVA, ColVA (both pre- and post-trade), with trade-level back allocation
- Broadest asset class, model and instrument coverage on the market
- User configurable scenario engine for powerful scenario analysis and stress testing
- Flexible analytics platform allows for easy addition of new trade types (including exotics) and customization of pricing models, curves, calibrations, and CSAs
- In-memory OLAP cube enables multi-dimensional, dynamic views of risk measures and XVA calculations
- Scalable server architecture can handle large volumes of trades

Robust Risk Management

Managing risks across multiple asset classes and trading desks of a derivative business can be very challenging, but Oneview is here to help.

- Supports both counterparty credit risk and market risk analysis
- Provides real-time counterparty risk measures such as PFE, EE, ENE, and EPE, for fast trading and risk decisions
- Calculates XVA Greeks, cross-Greeks and ladder reports for hedging purposes
- Supports initial margin calculations, including ISDA SIMM and the replication or approximation of CCP margin
- Rich CSA/counterparty hierarchy support, plus CSA scripting to handle the most complex CSAs

Decisive Pre-Deal Analysis

XVA desks need to understand the potential impact of new trades on XVAs, counterparty exposures, and regulatory capital— before the deals are done—and Oneview delivers it all in real-time.

- Fast, flexible pre-deal decision support tools deliver pre-trade standalone, incremental and marginal XVAs and exposures
- High performance engine and exceptional analytics enable uncompromising accuracy across XVA measures
- What-if trades and cheapest-to-trade analytics illustrate the potential impact of new trades on the portfolio and support counterparty optimization
- View a trade's impact on regulatory capital for SA-CCR and Basel III SA-CVA
- Ensure consistency and accuracy throughout the day with an up-to-date exposure baseline that includes intraday trades as soon as they're booked

Dynamic Real-Time Reporting

Flexible reporting framework lets users dynamically aggregate results and slice-and-dice custom reports in real-time, with powerful graphic visualizations and in-depth drill down capabilities.