

UnRisk

UnRisk xVA MODULE

The Powerful Tool for Comprehensive Counterparty Risk Management





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- ✓ UnRisk xVA MODULE provides a comprehensive exposure engine.
- ✓ A combination of SDE and PDE solvers significantly reduces the number of necessary valuations.
- ✓ Provides access to intermediate xVA calculation results, such as simulated market scenarios in each path.
- ✓ Ensures the highest quality in numerical implementation and performance.
- ✓ Seamlessly integrates with UnRisk EXCEL, UnRisk QUANT and UnRisk FACTORY.

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Questions? Please contact us for further information.
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