

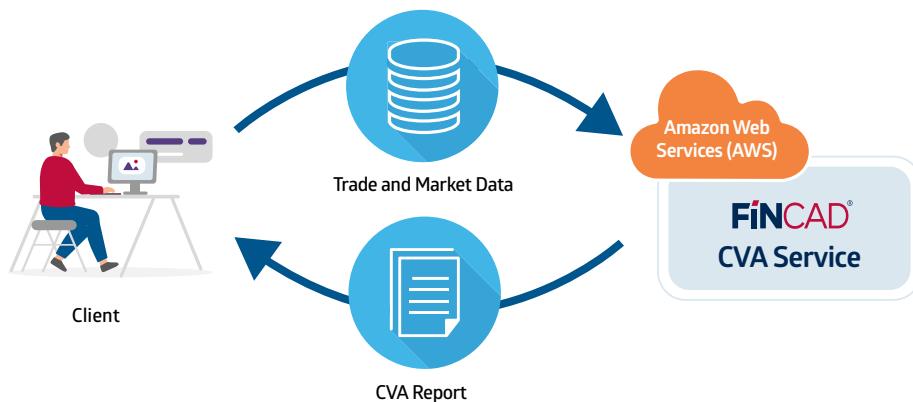
CVA ACCOUNTING SERVICE FOR JAPAN

Get precise CVA calculations based on world-class analytics.



As of April 2021, Japanese financial institutions will be required to begin calculating credit valuation adjustments (CVA) and debit valuation adjustments (DVA) to meet Japanese accounting standards. Calculating CVA is time-intensive, involving complex calculations and running scenarios potentially thousands of times over. So why not let FiNCAD handle it for you?

At FiNCAD, we have tailored our best-in-class pricing and risk analytics library to perform precise CVA calculations. With our powerful, cloud-based CVA accounting service, we'll help you evaluate, account for and report CVA. Backed by our industry-leading derivatives analytics and supported by FiNCAD's experienced local partners in Japan, Techmatrix, you'll have confidence in the accuracy of your CVA and DVA reports.



Everything You Need to Calculate and Report CVA

With FiNCAD's market standard calculations and simulations, CVA reports can be generated either monthly or quarterly to meet your disclosure requirements. For counterparties without quoted credit default swap (CDS) spreads, our CVA service applies a cross-sectional factor model to generate market-implied proxy spreads to calculate CVA.



Get cost-effective access to world-class analytics, once reserved for large sell-side financial institutions.



Lean On our Expertise

Let FINCAD domain experts and our robust cloud service handle complex CVA calculations for you, while you stay focused on your core business. Supported locally in Japan by Techmatrix, a FINCAD partner for over 15 years offering rich local market expertise, our services are backed by our 30-year leadership in pricing and valuation of derivatives for some of the largest financial institutions in the world. Auditors around the globe trust FINCAD calculations for their accuracy and transparency.

Access a Breadth of Pricing and Risk Analytics

As a CVA service client, you have the option to deepen your relationship with us and gain access to FINCAD's powerful pricing and risk analytics technology. Choose from a range of precise, transparent, and scalable solutions that help you mitigate and manage risk with confidence.

FINCAD empowers financial professionals with simplified access to analytical capabilities that have been historically reserved for large sell-side industry leading firms, as well as on demand access to horizontally scalable native cloud analytics.



FINCAD's cloud-based CVA Service makes it easy to calculate and report CVA. Try it for yourself!

FiNCAD®
Confidence in Risk

Stay ahead of the curve. Schedule a conversation with a solutions specialist today.

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