

Independent Valuations

Structured product valuation service with dedicated support and issue resolution

Structured products and OTC derivatives are an important investment class but present their own challenges. Popular with retail and institutional users alike they are often employed instead of cash, fixed income or direct equity holdings.

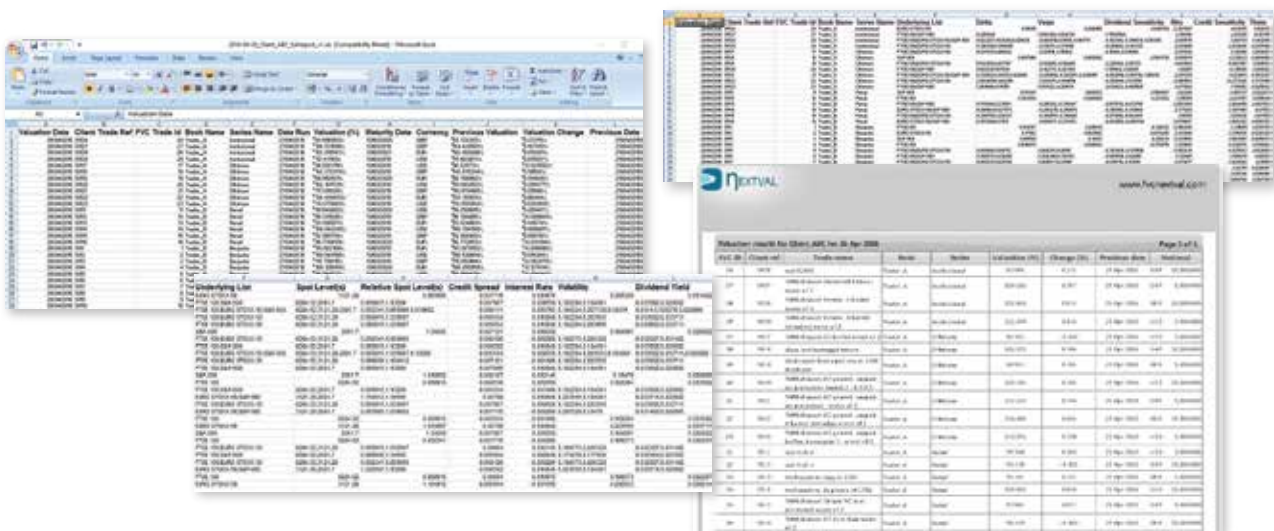
In order to provide full transparency and risk management alongside simpler investments there is a clear requirement in many markets to obtain independent valuations for portfolio reporting or secondary market pricing purposes. International regulations and standards as well as good accounting practice make a strong case for independent valuations in today's compliance conscious market

Satisfying requirements

- Reporting obligations for UCITS, MiFID/MiFID II
- Accounting standards such as IAS 39, FAS 133
- Internal market risk and auditing functions
- Validating pricing information for investors such as SEC EIV, IOSCO guidelines and EU PRIIPS

Valuation scope

- Equity, fixed income, FX, commodity and credit trades all supported
- Accurate pricing curves maintained for underlyings and issuer credit risk using FVC's own techniques and capabilities
- Ability to price all structured products and OTC derivatives using the power of Numerix software
- Intelligent rules engine layer allows new product types to be added easily
- Instruments valued end-of-day, monthly or any other required frequency



Key features

- A fully delivered cost-effective service
- Valuation results, market data, reconciliation and portfolio information
- Results delivered by email and available on web portal
- Service proposition designed with strong support and issue resolution

The benefits of FVC partnering with Numerix on Nextval

FVC has provided valuation services to clients for over fifteen years and now by using the extensive Numerix model library we are able to offer a more powerful and flexible service

Numerix is globally recognised as a leading provider of cross-asset pricing and award winning analytic solutions

The screenshot displays the Nextval web portal interface. At the top, there is a navigation bar with tabs for 'Valuations', 'Trades', 'Reconciliation', 'Support', 'Account', and 'Logout'. Below this, there are sub-tabs for 'Valuation Results', 'Valuation Schedule', and 'Portfolio Summary'. The main content area is titled 'Valuation results across books and series by valuation date'. It features a search filter with 'From: 13 Mar 2015' and 'To: 29 Apr 2016', and dropdown menus for 'Book name: All' and 'Series name: All'. Below the filter is a table with the following columns: 'Valuation Date', 'Num trades', 'Num series', 'Num books', 'Full report', 'Standard report', and 'All reports'. The table contains 14 rows of data, each representing a valuation date from 20 Apr 2016 down to 11 Apr 2016. At the bottom of the table, there is a 'Contact us' link.

Valuation Date	Num trades	Num series	Num books	Full report	Standard report	All reports
20 Apr 2016	27	4	2	📄	📄	📄
28 Apr 2016	27	4	2	📄	📄	📄
27 Apr 2016	27	4	2	📄	📄	📄
26 Apr 2016	27	4	2	📄	📄	📄
25 Apr 2016	27	4	2	📄	📄	📄
22 Apr 2016	27	4	2	📄	📄	📄
21 Apr 2016	27	4	2	📄	📄	📄
20 Apr 2016	27	4	2	📄	📄	📄
18 Apr 2016	27	4	2	📄	📄	📄
16 Apr 2016	27	4	2	📄	📄	📄
14 Apr 2016	27	4	2	📄	📄	📄
13 Apr 2016	27	4	2	📄	📄	📄
12 Apr 2016	27	4	2	📄	📄	📄
11 Apr 2016	27	4	2	📄	📄	📄

Service backed by FVC: your expert analytics provider

Future Value Consultants (FVC) is a research and analytics consultancy, specialising in independent structured product research, derivative valuations and custom index calculation in the UK and worldwide

- Specialists in structured product analysis
- Pioneered concept of independent reporting for institutions and advisers
- Comprehensive market data and extensive modelling capabilities

For more information or to request a free trial please contact us

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