

Independent Valuations

Independent valuation of structured products and OTC derivatives remains an important requirement with the ever increasing set of regulatory requirements worldwide

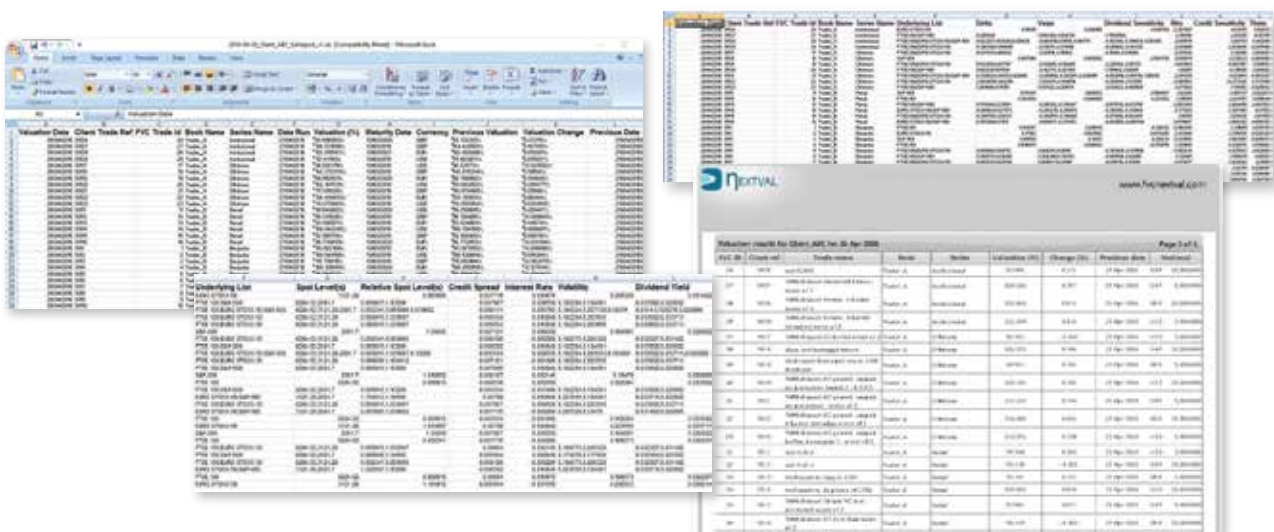
FVC Nextval is a comprehensive fully supported derivative and structured product valuations service with an online reporting portal backed by market-leading financial models and accurate pricing data

Key Features

- Equity, fixed income, FX, commodity and credit trades all supported
- Ability to price all structured products and OTC derivatives using market leading software
- New product types and asset classes can be easily supported under our flexible system
- Accurate pricing curves built and maintained for underlyings and issuer credit risk
- Instruments valued end-of-day, monthly or any other required frequency

Benefits

- Cost effective fully outsourced service
- Valuation results and market data delivered by email and available on web portal
- Satisfy requirements under MiFID II, AIFMD, UCITS, IFRS9
- Strong client support by experienced analysts
- Full issue resolution and price challenge process included



Using the FVC Nextval System

Clients send instrument details which we then upload onto the system, adding any new product payoffs or market data as required. Initial valuations and product definitions are then available on the portal which will produce valuations at the requested frequency.

With the combination of in-house models and the extensive Numerix model library we are able to offer a more powerful and flexible service. FVC has provided valuation services to clients for twenty years and Numerix is globally recognised as a leading provider of cross-asset pricing solutions.

The screenshot displays the Nextval system interface. At the top, there are navigation tabs: Valuations (selected), Trades, Reconciliation, Support, and Account. A 'Logout' button is in the top right corner. Below the navigation, there are sub-tabs: Valuation Results (selected), Valuation Schedule, and Portfolio Summary. The main heading is 'Valuation results across books and series by valuation date'. Below this, there is a search filter with 'From: 13 Mar 2015' and 'To: 29 Apr 2016'. There are also dropdowns for 'Book name: All' and 'Series name: All'. The main content area shows a table of valuation results with 287 rows. The table has columns for Valuation Date, Num books, Num series, Num books, Full report, Standard report, and All reports. Each row has a '+' icon on the left and icons for each report type on the right. At the bottom of the table, there is a 'Contact us' link.

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

Service Backed by FVC

Future Value Consultants is an independent research and analytics company specialising in Structured product research, stress testing and valuations as well as private debt valuations and index calculations in the UK and worldwide

- Recognised experts in structured products
- Pioneered concept of structured product research for institutions and advisers
- Robust supported solutions for stress testing and valuations
- Long track record in providing creative solutions in financial analysis

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

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