

Independent Valuations

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

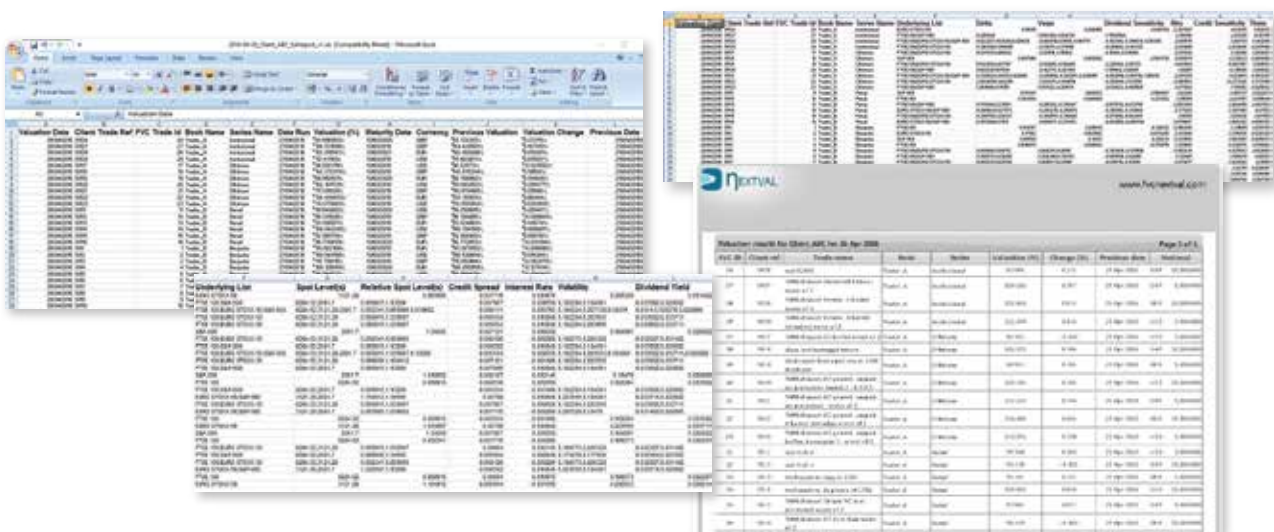
FVC Nextval is a comprehensive fully supported derivative and structured product valuations service with an online reporting portal backed by market-leading financial models and accurate pricing data

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 FVC Nextval

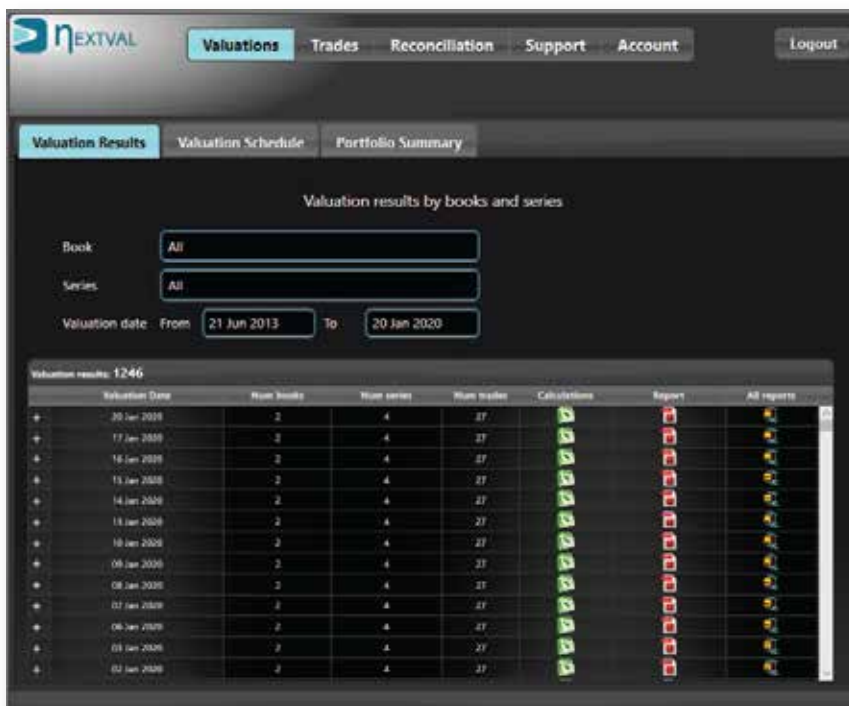
Clients send instrument details which we upload onto the system, adding any new product payoffs or market data as required.

Product definitions are then available on the portal along with valuations at the requested frequency.

FVC has developed a comprehensive range of in-house models to price all types of derivatives and structured products which power all our services.

These models have been developed over twenty years of providing valuation services. They have been thoroughly tested and internally independently validated and verified through client usage.

We continue to improve our methodologies and widen our capabilities to stay at the forefront of the market.



The screenshot displays the 'Valuations' section of the FVC Nextval portal. At the top, there are navigation 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 by books and series'. It features a search interface with fields for 'Book' (set to 'All'), 'Series' (set to 'All'), and 'Valuation date' (From: 21 Jun 2013, To: 20 Jan 2020). Below the search fields, a table shows 'Valuation results: 1246'. The table has columns for 'Valuation Date', 'Num books', 'Num series', 'Num trades', 'Calculations', 'Signet', and 'All reports'. The table lists 12 rows of data, each representing a valuation date from 20 Jan 2019 to 02 Jan 2020. Each row shows 2 books, 4 series, 27 trades, and 27 calculations. The 'Calculations' column contains green checkmarks, and the 'Signet' column contains red icons.

Valuation Date	Num books	Num series	Num trades	Calculations	Signet	All reports
20 Jan 2019	2	4	27	27		
17 Jan 2019	2	4	27	27		
16 Jan 2019	2	4	27	27		
15 Jan 2019	2	4	27	27		
14 Jan 2019	2	4	27	27		
13 Jan 2019	2	4	27	27		
11 Jan 2019	2	4	27	27		
10 Jan 2019	2	4	27	27		
09 Jan 2019	2	4	27	27		
08 Jan 2019	2	4	27	27		
07 Jan 2019	2	4	27	27		
06 Jan 2019	2	4	27	27		
03 Jan 2019	2	4	27	27		
02 Jan 2019	2	4	27	27		

Service Backed by FVC

Future Value Consultants (FVC) 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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