

Independent Valuations

FVC Nextval is a flexible and fully supported derivative and structured product valuations service for fund managers, administrators, financial advisers and bank auditing groups.

There are many uses cases for independent valuations ranging from automated price feeds of large product sets through to expertly supported services for buy-side firms needing price reconciliation and intelligence on their portfolios.

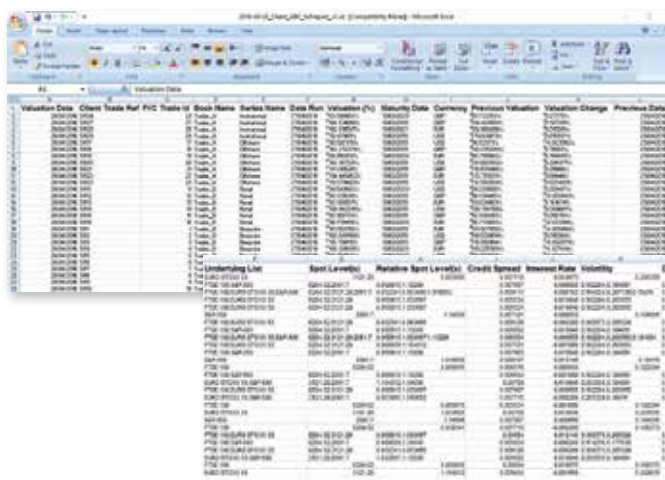
To serve this market FVC has built a large suite of financial models powered by accurate pricing data from multiple feeds.

Key Features

- Equity, fixed income, FX, commodity and credit trades supported
- Ability to price all structured products and OTC derivatives
- Greeks, VaR and bespoke portfolio metrics
- Accurate pricing curves maintained for underlyings and issuer credit risk
- Scalable bulk upload and delivery available

Benefits

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



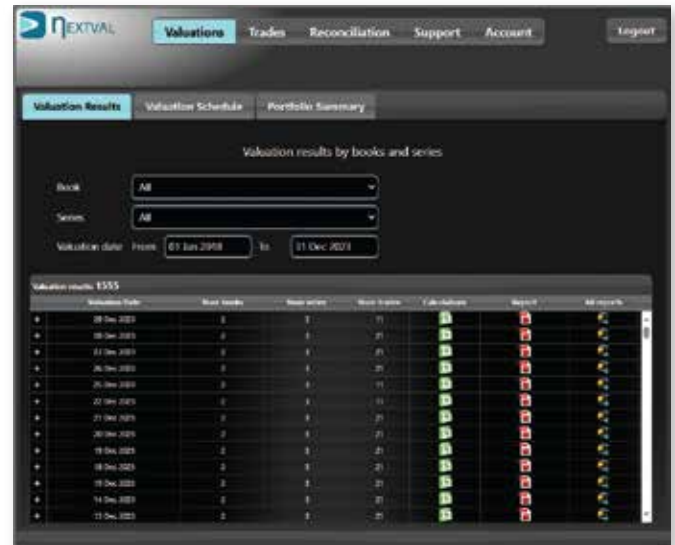

Using FVC Nextval

The Nextval valuations service is completely integrated with our other core solutions. Clients can upload product terms through our API or portal for large portfolios or submit spreadsheets and termsheets to us directly.

We run high volumes of many thousands of product valuations to provide prices, Greeks and other calculations. The service can be used as a cost-effective independent price feed or with a traditional support model of issue resolution.

FVC has created a comprehensive range of in-house models to price all types of derivatives and structured products. This model library has been continuously developed and extended during the 25 years of our valuation service. All models have been thoroughly tested and verified through internal and client usage.

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



The screenshot displays the FVC Nextval Valuations interface. At the top, there are navigation tabs: Valuations, Trades, Reconciliation, Support, and Account. Below these, there are sub-tabs: Valuation Results, Valuation Schedule, and Portfolio Summary. The main section is titled 'Valuation results by books and series'. It includes filters for Book (set to 'All'), Series (set to 'All'), and Valuation date (from '01 Jan 2018' to '01 Dec 2021'). Below the filters is a table of valuation results. The table has columns for Valuation date, Book, Series, Name, and Valuation. The table shows a list of valuations with their respective dates, books, series, names, and values.

Valuation date	Book	Series	Name	Valuation
01 Jan 2018	All	All	0	0
01 Jan 2018	All	All	1	1
01 Jan 2018	All	All	2	2
01 Jan 2018	All	All	3	3
01 Jan 2018	All	All	4	4
01 Jan 2018	All	All	5	5
01 Jan 2018	All	All	6	6
01 Jan 2018	All	All	7	7
01 Jan 2018	All	All	8	8
01 Jan 2018	All	All	9	9
01 Jan 2018	All	All	10	10
01 Jan 2018	All	All	11	11
01 Jan 2018	All	All	12	12
01 Jan 2018	All	All	13	13
01 Jan 2018	All	All	14	14
01 Jan 2018	All	All	15	15
01 Jan 2018	All	All	16	16
01 Jan 2018	All	All	17	17
01 Jan 2018	All	All	18	18
01 Jan 2018	All	All	19	19
01 Jan 2018	All	All	20	20
01 Jan 2018	All	All	21	21
01 Jan 2018	All	All	22	22
01 Jan 2018	All	All	23	23
01 Jan 2018	All	All	24	24
01 Jan 2018	All	All	25	25
01 Jan 2018	All	All	26	26
01 Jan 2018	All	All	27	27
01 Jan 2018	All	All	28	28
01 Jan 2018	All	All	29	29
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01 Jan 2018	All	All	31	31
01 Jan 2018	All	All	32	32
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01 Jan 2018	All	All	49	49
01 Jan 2018	All	All	50	50
01 Jan 2018	All	All	51	51
01 Jan 2018	All	All	52	52
01 Jan 2018	All	All	53	53
01 Jan 2018	All	All	54	54
01 Jan 2018	All	All	55	55
01 Jan 2018	All	All	56	56
01 Jan 2018	All	All	57	57
01 Jan 2018	All	All	58	58
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01 Jan 2018	All	All	94	94
01 Jan 2018	All	All	95	95
01 Jan 2018	All	All	96	96
01 Jan 2018	All	All	97	97
01 Jan 2018	All	All	98	98
01 Jan 2018	All	All	99	99
01 Jan 2018	All	All	100	100

Service Backed by FVC

FVC is an analytics company specialising in structured products. Its core services are stress testing, independent valuations, portfolio solutions and lifecycle analysis

- Recognised experts in structured products
- Robust, high performance and fully supported systems
- Long track record in providing creative solutions in financial analysis
- Serving clients in the UK, Europe and North America

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