

Fair Value Insight

A Cost-Effective Solution for your Valuation Needs



FAIR VALUE INSIGHT[®]

Fair Value Insight

An Independent Solution For Your OTC Derivative Valuation Needs

Significant market changes now require you to re-examine approaches to measuring and mitigating your risks. With market volatility, threats to liquidity, counterparty and operational risks along with regulatory pressures, you need increased transparency and independent valuations to ensure a smooth auditing process.

Fair Value Insight™ provides an easy to use, cost-effective and secure web-based valuation solution built upon FINCAD's industry standard derivatives analytics and ICAP's unrivaled market data.

Designed for financial professionals who want convenience and automation, Fair Value Insight is a Software-as-a-Service solution accessible through a web browser from virtually anywhere. By not requiring software or hardware installation, you can be up and running in less than two hours – saving you considerable time and resources so you can focus on what you do best.

Contact us today to request a complimentary evaluation.

“ Fair Value Insight is easy to use, cost-effective and has saved us a significant amount of time. With Fair Value Insight, our monthly valuation process has gone from hours to minutes. ”

Lori Strangberg
Corporate Controller
Johnson Outdoors Inc.

How It Works



Achieve Your Goals With Less Effort

Reduce Operational Risk And Valuation Time Through Automation

Manual approaches to valuations not only are complex and time-consuming, but they can also lead to costly mistakes such as contracts not being captured and valued, or incorrect valuations due to user error.

With Fair Value Insight, you can leverage a consistent process for your valuations by scheduling automatic reports to your inbox customized to your needs – such as daily, weekly, monthly, or quarterly.

- ▶ Slash your dependence on consultants with automatic reports sent to your inbox.
- ▶ Get valuations on demand based on your organization's requirements.

Put your valuations on auto-pilot at the click of a button.

Meet Auditor And Regulatory Requirements With Full Transparency

The risks associated with undocumented or uncontrolled spreadsheets are no longer acceptable. The effect of Foreign Exchange, Interest Rate or Commodity Price fluctuations on Profit & Loss must be disclosed to stakeholders, so that the market risk is quantified and understood.

Fair Value Insight's built-in transparency provides you with an audit trail and gives you the ability to show the math, market data and methodology for your calculations, so you can satisfy even the strictest auditors.

- ▶ Comply with regulatory requirements including SOX and FAS 157/IFRS 7.
- ▶ Save time and resources with ICAP's unrivaled market data pre-integrated in our solution.
- ▶ Take advantage of accurate and reliable third party valuations.

Secure a smooth auditing process and avoid financial restatements.

Improve Risk Management

Gone are the days when valuing derivatives was a confusing and cumbersome process. Assess your portfolio performance at a glance with Fair Value Insight's high-level dashboards and detailed reporting.

- ▶ Easily create scenarios and understand the impact on your portfolio.
- ▶ Run portfolio-level valuations with customized group views.
- ▶ Automatically include Credit Value Adjustments (CVA), along with other valuations and risk statistics.

Swiftly adapt to changes in your portfolio to better manage your risk.



“ Now that we use Fair Value Insight, we don't have to wait on a third party. Fair Value Insight gives me greater confidence in the counterparty credit risk and CVA calculations that I need at a fraction of the cost of what I was paying an outside consultant. ”

Courtney Parker
Senior Analyst
Baycare Health System

About FINCAD

Founded in 1990, FINCAD provides advanced modelling solutions built on award-winning, patent pending technology. With more than 4,000 clients in over 80 countries around the world, FINCAD is the leading provider of financial analytics technology, enabling global market participants to make informed hedging and investment decisions. FINCAD provides software and services supporting the valuation, reporting and risk management of derivatives and fixed income portfolios to banks, corporate treasuries, hedge funds, asset management firms, audit firms, and governments. FINCAD Analytics can be accessed through Excel, MATLAB, as a Software-as-a-Service or embedded into an existing system through software development kits. Now, over 70 FINCAD Alliance Partners embed FINCAD Analytics within their solutions. FINCAD provides sales and client services from Dublin, Ireland, and Vancouver, Canada.

About ICAP

ICAP is the world's premier voice and electronic interdealer broker and the source of global market information and commentary for professionals in the international financial markets. The Group is active in the wholesale markets in interest rates, credit, commodities, foreign exchange and equity derivatives. ICAP has an average daily transaction volume in excess of \$2.3 trillion, more than 40% of which is electronic. ICAP plc was added to the FTSE 100 Index on 30 June 2006. For more information go to www.icap.com.



CONTACT:

USA/Canada 1.800.304.0702

Europe 00.800.304.07020

London +44.20.7495.3334

Dublin +353.1.400.3100

Elsewhere +1.604.957.1200

Fax +1.604.957.1201

Email info@fincad.com

www.fincad.com

FINCAD[®]

ICAP