FAIR VALUE INSIGHT™

A service from FINCAD and ICAP

ASSET CLASS & MARKET DATA COVERAGE

Coverage is expanding continuously. Please contact your FINCAD representative to find out how Fair Value Insight can meet your specific needs.

INTEREST RATE

Instruments

Forward Rate Agreements

Swaps

- Vanilla
- Non-Generic
- Cross-Currency
- Cancellable

Caps & Floors

Swaptions

- European
- Bermudan

Credit Exposure & Credit Value Adjustment

- Maximum Peak
- Expected Positive
- Effective Expected
- Effective Expected Positive

Credit Value Adjustment

- Bilateral CVA

Aggregate and detailed numbers available

Coverage

- Vanilla Swaps
- Non-generic Swaps

HEDGE ACCOUNTING

Hedge Types Supported

Foreign Exchange Cashflow Hedge

Interest Rate Cashflow Hedge

Interest Rate Cashflow Hedge (flexible)

Commodity Hedge

Fair Value Hedge

BONDS AND NOTES

Instruments

Zero Coupon Bonds

Level Coupon Bonds

Floating Rate Notes

Callable Bonds

COMMODITY

Instruments

Forwards (with CVA)

Options

- European
- American
- Asian

Forward Strips

Commodity Swaps (Option Strips)

COMMODITY *continued*

Curves

Nymex

- Diesel -New York Harbor, Gulf Coast
- Gas - Natural*
- Gas - RBOB
- Oil - Crude*
- Oil - Heating*

Comex

- Copper - High Grade
- Gold
- Silver

*Can price using flat or implied volatility surface

FOREIGN EXCHANGE

Instruments

Forwards (with CVA)

Participating forwards

Options

- European
- American
- Asian

Cash Flow Streams

European Option Strategies

- Straddles
- Butterflies
- Risk Reversals
- Other Combinations

FX Rate Groups

USD	CAD	NZD
GBP	CHF	PHP
EUR	CZK	SEK
JPY	DKK	TRY
AUD	NOK	AED
ILS	SAR	

REPORTS

Types of Reports

Trade Detail

Portfolio Detail

Workgroup Reports

Portfolio Summary

Trade Summary

Scheduling

Automatic Report Distribution

Report Formats

.pdf .xls .html

All reports can be exported to Excel

MONEY MARKET

Instruments

Discount Securities

Interest Bearing Securities

UTILITIES

Scenario Analysis

Forward Curves

User Defined Interest Rate Curve Building

Parallel Interest Rate Shifts

Non-Parallel Interest Rate Shifts

FX Rate shocks

Commodity Price Shocks

MARKET DATA

CURVES

Integrated Curves

USD Swap - LIBOR (London Close)*

USD Swap - LIBOR (NY Close)*

US Treasuries Curve

GBP Swap - LIBOR

EUR Swap - EURIBOR*

JPY Swap - LIBOR

AUD Swap

CAD Swap - CDOR short end

CAD Swap – dep short end

CHF Swap - LIBOR

DKK Swap - CIBOR

NOK Swap - NIBOR

NZD Swap - BKBM

SEK Swap - STIBOR

SGD Swap - SIBOR

CZK Swap - PRIBOR

PHP Swap - SHREF

PLN Swap - WIBOR

HKD Swap - HIBOR

ZAR Swap - JIBAR

AED Swap Curve (AEIBOR)

HUF Swap Curve (BUBOR)

KRW Swap Curve (CD)

RUB Swap Curve (MOSPRIME)

SAR Swap Curve (SAIBOR)

THB Swap Curve (THBFIX)

TRY Swap Curve (TRYIBOR)

TWD Swap Curve (Comm Paper)

* Futures Available

Note: Historical data is also available

see reverse >

MARKET DATA *continued*

Tenor Basis Spread Adjusted Curves

USD Swap - LIBOR
GBP Swap - LIBOR
EUR Swap - EURIBOR
JPY Swap - LIBOR

Cross Currency Basis Spread Curves

GBP	CHF	PLN
EUR	CZK	SEK
JPY	DKK	ZAR
AUD	NOK	
CAD	NZD	

Interest Rate Fixings

USD LIBOR	AUD LIBOR
GBP LIBOR	CAD LIBOR
EURIBOR	CHF LIBOR
JPY LIBOR	DKK LIBOR
NOK NIBOR	NZD LIBOR
SEK LIBOR	

INTEREST RATE VOLATILITIES

Volatilities

(swaptions and caps/floors)

USD	GBP
EUR	JPY
CHF	DKK
SEK	

Volatilities Skews

(surface caps/floors)

USD	GBP
EUR	JPY
CHF	DKK
SEK	

SUB CURVES

Money Market Indicative Curves

USD - London Close	HKD
USD - NY Close	HUF (BUBOR)
GBP	MYR
EUR	NOK
JPY	NZD
AUD	SEK
CAD	SGD
DKK	

Par Swap Curves

USD IR Swap Rates – LDN Close
USD IR Swap Rates – NY Close
USD (SIFMA)
GBP IR Swap Rates
EUR IR Swap Rates
JPY IR Swap Rates
AUD IR Swap Rates
CAD IR Swap Rates
CHF IR Swap Rates
CZK IR Swap Rates
DKK IR Swap Rates
HKD IR Swap Rates
HUF IR Swap Rates
KRW IR Swap Rates
MYR IR Swap Rates
NOK IR Swap Rates
NZD IR Swap Rates
PHP IR Swap Rates
PLN IR Swap Rates
RUB IR Swap Rates
SEK IR Swap Rates
SGD IR Swap Rates
THB IR Swap Rates

SUB CURVES *continued*

TRY IR Swap Rates
TWD IR Swap Rates
ZAR IR Swap Rates

Interest Rate Futures Curves

Eurodollar Futures (CME)
Eurodollar Futures (LIFFE)

Money Market Security Rates

US T-Bills

Bond Curves

US Treasuries

Note: Only points actually used in curve building will be displayed

INTEREST RATE CALIBRATION

1-factor short rate model calibration using swaptions for:

USD	EUR
GBP	JPY
DKK	SEK

HOLIDAY CALENDARS

US (New York)
UK (London)
Japan (Tokyo)
Canada (Toronto)
NYMEX
TARGET
Plus 20 other European & Asian country calendars
Combined calendars also available

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