

ICAP and FINCAD Launch Fair Value Insight

ICAP combines its market data with Fincad's financial analytics to create independent derivatives valuation service.

By [Iv Schmerken](#)

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Global interdealer broker [ICAP](#) has teamed up with [FINCAD](#), a leading provider of financial analytics, to launch Fair Value Insight as an independent derivatives valuations service.

Fair Value Insight is a Web-based derivatives valuation solution built on FINCAD's industry standard analytics and ICAP's market data, which provides valuations for interest rate, FX commodities, OTC derivatives, and debt securities. The solution is targeted at helping corporate treasurers, banks, asset management firms and other financial and non-financial institutions to meet their risk management, independent valuation and regulatory compliance needs.

Integrated with ICAP market data, Fair Value Insight provides automated reporting capabilities, allowing users to leverage a consistent valuation process with reports automatically delivered via email as frequently as needed. Portfolio-level valuations enable users to stay up-to-date with their derivatives positions, enabling them to react more quickly to changes in their net derivatives positions and audits, according to the release.

"Active risk management through ongoing measurement and up-to-date knowledge of derivative cash flows for liquidity and capital management is now a business necessity," stated Lawrence Leuzzi, managing director, ICAP Information services in the release. Leuzzi said ICAP was pleased to work with FINCAD, an industry leader in financial analytics, to address the record market demand for accurate third-party valuations with Fair Value Insight. "The new Fair Value Insight offering complements ICAP's market data suit and will greatly help our customers with their valuation needs," stated Leuzzi.

ICAP and FINCAD see an opportunity to meet the growing demand for increased transparency and independent valuations allowing for better liquidity, counterparty and operational risk management. "With transparency as a key component of active risk management, Fair Value Insight provides a complete view of valuations models, assumptions and methodology enabling users to comply with regulatory requirements including FAS 157 and IFRS 7," stated Park in the release. [Digg](#) [submit](#)

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