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Investment Risk

ICAP and FINCAD Launch Derivatives Valuation Solution

New solution addresses the need for increased transparency and better liquidity and counterparty risk management.

By [Melanie Rodier](#)

July 23, 2009

Addressing the need for increased transparency, ICAP, the interdealer broker, and FINCAD, the provider of financial analytics, announced the launch of Fair Value Insight.

The solution also offers independent valuations allowing better liquidity, counterparty and operational risk management, the companies said in a joint release.

Aimed at corporate treasuries, banks, asset management firms and other financial and non-financial institutions, the solution is built on FINCAD's industry standard analytics and ICAP's market data.

It provides valuations for interest rate, FX, commodities, OTC derivatives, and debt securities, ensuring valuations are transparent and accurate.

Further, it allows 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," said, Lawrence Leuzzi, managing director, ICAP Information Services.

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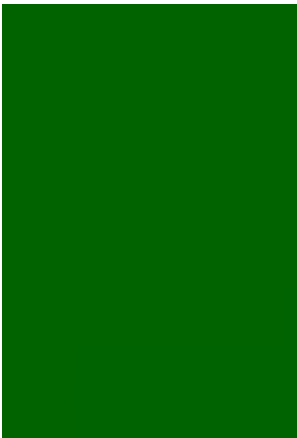
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Cubillas Ding, senior analyst, Celent, added: "As markets remain volatile, counterparty, liquidity and capital concerns remain high on most institutions' radars."

"The ability to monitor and manage cross-risk effects in a more proactive and cohesive manner can determine a firm's ability to not only sidestep undue vulnerabilities, but also to facilitate effective decision-making in relation to ongoing market movements and regulatory overheads for risk-taking."