Independent Valuation for Derivatives and Securities

Financial market becomes more and more complex: volatile market and sophisticated product. Regulators have increasingly pushed on independent valuation service and more transparency and disclosure on asset valuation.

FinPricing provides independent derivative valuation service to customers to meet their specific audit and regulatory requirements on both financial securities and derivatives.

Our valuation service covers a broad spectrum of cross-asset instruments, including but not limited to some of the world's most heavily traded products:

- Securities: prefer shares, private equities, bonds, callable bonds, and exotic bonds.
- Derivatives: fixed income, interest rate, equity, Forex, and money market.

Independent model validation is a vital part of model risk management. Independence means that a party who validates a model is not responsible for the model development or use, and does not have a stake in whether or not the model is determined to be approved for use.

FinPricing offers independent model validation service on both vanilla and exotic valuation models and risk models.

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Effective challenge is a set of processes of critical assessment by an independent party with requisite competence, appropriate incentives and authority, performed with clarity of purpose leading to a decisive conclusion and the enforcement of established requirements.

The success of an investment manager relies on a combination of in-depth financial knowledge, advanced analytics, market forecasting, and investment tools. Investors rely on valuation tools to compute fair value and risk in order to be successful in this challenge landscape. A slight error in valuation can lead to a big loss.

FinPricing offers valuation and risk tool for pricing complex securities and derivatives, that gives valuable insights into financial products and markets. Users can easily change various factors or flexibly create their own scenarios to determine the impacts. The tool can be used for model validation, intraday, what-if scenario, sensitivity and profit & loss (P&L) analysis

We also provide market data analytic tool that allows user to construct curves and implied volatility surfaces. The tools are very flexible. For instance, it allows users to select either LIBOR or OIS discounting. The best practice in the market is to use OIS curve to discount collateralized financial products, while use LIBOR curve to

Reference:

https://finpricing.com/knowledge.html