

Transparent, Accurate Enterprise Derivatives Pricing and Valuation System

Unparalleled Flexibility for the Pricing and Valuation of Derivatives and Structured Products

Onewiew for Valuations produces market-consistent valuations and Greeks for derivatives and structured product portfolios in a high-performance enterprise system. Powered by our award-winning derivatives pricing library, Onewiew provides the widest depth and breadth of cross-asset pricing and risk analytics and can value virtually any instrument in the market.

Onewiew for Valuations has the speed, scalability, resilience, consistency, and efficiency you need to optimize the pricing and valuation of derivatives across your entire firm.

Derivative Pricing and Valuation for the Entire Organization

Every step in the derivative valuation process – including trade capture, market data import, reference and static data management, model setup, curve and surface construction, model calibration, valuations, calculating risk sensitivities/Greeks, generating cash flows, model validation, and more – is covered by Onewiew.



Comprehensive Derivative Instrument Coverage

Onewiew can value virtually any financial instrument your firm trades, thanks to its broad derivatives pricing model library, complete asset class coverage, and payoff scripting framework.



Industry Leader in Exotic Derivatives

Numerix is the award-winning, recognized leader in pricing and risk analytics for exotics and structured products. We are known in the industry for our quantitative expertise and our ability to model the most complex exotic financial instruments in the market.



Robust Enterprise Derivatives Pricing and Valuation System

Why use a mishmash of disparate, operationally risky spreadsheets when you can use an industrial strength enterprise solution to gain control and consistency across all pricing and valuations in your organization?



High Performance & Scalability

With speed-optimized pricing and valuation models, fast Monte Carlo simulations, and a high-performance cloud-integrated architecture, Onewiew can value even the most complex exotic derivatives portfolios quickly and efficiently.

Advantages of Using Oneview for Valuation to Power your Firmwide Pricing and Valuation:

Reduced operational risk

Ditch your firm's hundreds (or thousands) of valuation spreadsheets and use a robust enterprise system instead. Oneview for Valuation improves control and reduce operational risk with audit trails/logging, user authentication and authorization, system health monitoring, configurable workflows and approval processes, system backup and recovery, as well as full support and documentation.

Ease of use & efficiency

Oneview has been designed for quick and easy use and includes features such as rapid and accurate trade entry, automated market data and trade feeds, customizable dashboards, automated workflows, fast solvers to determine ideal trade parameters, and APIs for automated integrations with other systems. Configurable model and market policies can also be used to map models, calibration parameters, market curves, and surfaces to specific trade types or types of calculations, so end users can avoid this work and work more efficiently.

Extensive Structured Finance Coverage

Oneview for Valuation users can also incorporate structured security analytics coverage such as RMBS, CMBS, CMO, CLO, CDO, ABS, leveraged loans and much more directly into Oneview to access a broad range of security-level and portfolio-level analytics.

Once incorporated, it leverages a powerful Monte Carlo Engine with best-in-class prepayment analytics to simulate thousands of cash flow paths, interest rate scenarios or historical perturbations to empower users to quickly price structured finance securities without installing and maintaining any additional software or hardware.

Oneview provides a comprehensive front-to-risk perspective on the entire derivatives business:

ONEVIEW FOR VALUATION

Market-consistent valuations, risk sensitivities and cashflows for trades across the entire enterprise.

ONEVIEW FOR XVA

Confidently manage counterparty exposures, integrate XVAs into deal prices and execute the most complex deals at the right price.

ONEVIEW FOR TRADING

End-to-end solution for the conception, pricing, hedging and lifecycle management of structured products.

ONEVIEW FOR MARKET RISK

Cloud-native market risk system providing a holistic view of market risk analytics including VaR, sensitivities, stress testing and back testing across the firm.

Data Openness

Simple Python scripts and REST APIs can be used to extract data from Oneview for further analysis and visualization within the rich Python ecosystem or in other systems.

Multiple deployment options

Choose from a variety of deployment alternatives, including on-premise, private cloud, public cloud. It is also available as a SaaS solution, whereby Numerix runs Oneview on your behalf so you can focus on running your business instead of managing your software's infrastructure.

Extensibility

If you need more than valuations, additional Oneview modules can also be licensed for counterparty risk and XVAs, market risk, sales/trading analytics and workflows, and capital calculations. A Limits add-on can also be purchased to configure and monitor limits and send alerts for limit violations.

For more information, contact: sales@numerix.com