

# Structured Products Stress Testing

Stress testing structured products prior to issuance has become an important part of new product pipelines. This is to satisfy regulatory requirements and demonstrate best practice.

The FVC stress testing system is now established as the most widely used and market leading tool for independent calculations and complete workflow management.

## Key Features

- Wide coverage of product types and asset classes
- Multiple methodologies: implied simulations, historical Monte Carlo and re-sampling
- Customisable report content
- Intuitive self-use portal or full API functionality
- Create rules to track product governance
- Dedicated support team and system transparency

## Benefits

- Significantly improves issuance pipeline
- Addresses FCA, MiFID, PRIIPs and FINRA requirements
- Established system providing robust independent calculations
- Removal of your internal analysis burden
- Access to our company expertise and experience
- System regularly updated with regulatory and market developments



# Using the FVC Stress Testing System

The FVC stress system is available both as a portal and as a fully featured API solution.

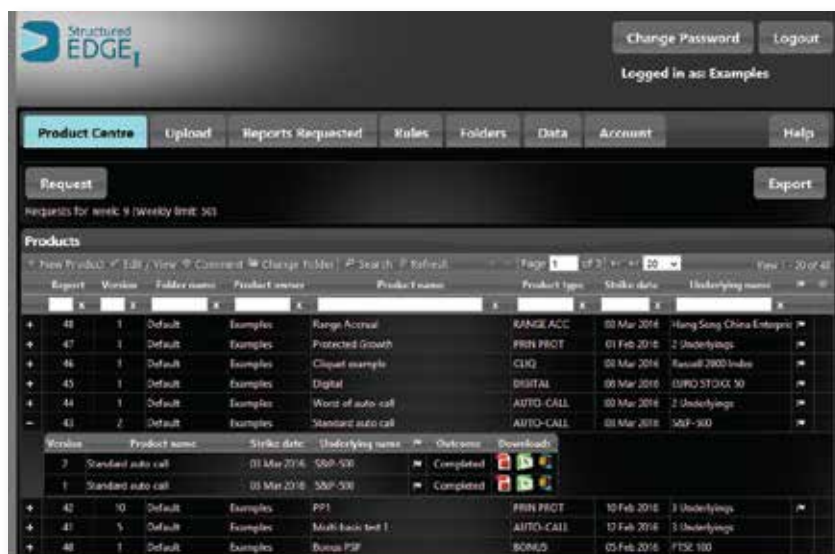
## Portal

The portal has an intuitive interface allowing rapid entry of products and instant analysis. Users can also upload products via spreadsheet in bulk. The system has comprehensive product entry validation and results are shown in detail with supporting information.

## API

The API solution allows automatic submission of products and retrieval of the report output. This means that our service can be completely embedded into your workflow, saving time, allowing greater scale and improving accuracy.

Both methods of usage are entirely interchangeable aiding support and trouble shooting.



## Service Backed by FVC

Future Value Consultants is an independent research and analytics company specialising in Structured product research, stress testing and valuations as well as private debt valuations and index calculations in the UK and worldwide

- Recognised experts in structured products
- Pioneered concept of structured product research for institutions and advisers
- Robust supported solutions for stress testing and valuations
- Long track record in providing creative solutions in financial analysis

For more information or to request a free trial please contact us

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