

Stress testing structured products prior to issuance has become an important part of new product pipelines. Banks and distributors use this analysis to satisfy regulatory requirements and demonstrate best practice.

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



Using the FVC Stress Testing System

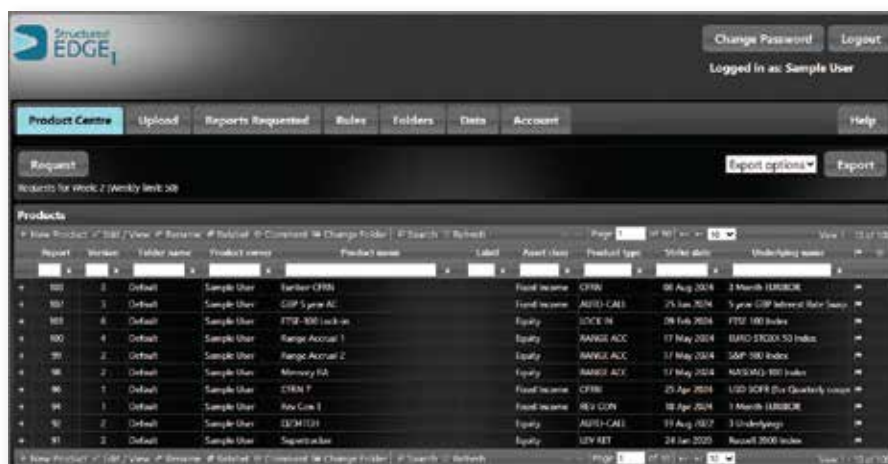
The FVC stress system is available both as a portal and as a fully featured API solution. We launched this service in 2013 in response to client demand for external expertise for this critical governance function. Since that time our clients have relied on us to deliver an efficient solution that grows with regulatory and market developments.

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. Our service can be completely embedded into your workflow, saving time, allowing greater volume and improving accuracy. Both methods of usage are entirely interchangeable aiding support and trouble shooting.



The screenshot shows the 'Product Centre' interface of the Structured Edge portal. It includes a navigation bar with tabs like 'Upload', 'Reports Requested', 'Rules', 'Folders', 'Data', and 'Account'. Below the navigation bar, there's a 'Request' section with a 'Request options' dropdown and an 'Export' button. The main area displays a table of products with columns for 'Report', 'Folder name', 'Product name', 'Product type', 'Asset class', 'Product type', 'Maturity date', and 'Underlying assets'. The table lists various financial products such as 'Barclay CDOs', 'GDP 5 year AL', 'FTSE 100 Index', 'Range Accrual 1', 'Range Accrual 2', 'Memory RA', 'CDOs P', 'Rw Com 1', 'CDM 100', and 'Supertracker'.

Report	Folder name	Product name	Product type	Asset class	Product type	Maturity date	Underlying assets
100	Default	Sample User	Barclay CDOs	Fixed Income	CDO	01 Aug 2014	3 Month LIBOR
101	Default	Sample User	GDP 5 year AL	Fixed Income	AUTH-CAL	25 Jan 2014	5 year GDP Interest Rate Swap
102	Default	Sample User	FTSE 100 Index	Equity	INDEX	28 Feb 2014	FTSE 100 Index
103	Default	Sample User	Range Accrual 1	Equity	RANGE ACC	17 May 2014	EURO STOXX 50 Index
104	Default	Sample User	Range Accrual 2	Equity	RANGE ACC	17 May 2014	S&P 500 Index
105	Default	Sample User	Memory RA	Equity	RANGE ACC	17 May 2014	NASDAQ 100 Index
106	Default	Sample User	CDOs P	Fixed Income	CDO	25 Apr 2014	USD 3CPB Bix Quarterly coupon
107	Default	Sample User	Rw Com 1	Fixed Income	REX CON	10 Apr 2014	1 Month LIBOR
108	Default	Sample User	CDM 100	Equity	AUTH-CAL	19 Aug 2012	3 Underlyings
109	Default	Sample User	Supertracker	Equity	LEV MET	28 Jan 2015	Russell 2000 Index

Service Backed by FVC

FVC is an analytics company specialising in structured products. Its core services are stress testing, independent valuations, portfolio solutions and lifecycle analysis

- Recognised experts in structured products
- Robust, high performance and fully supported systems
- Long track record in providing creative solutions in financial analysis
- Serving clients in the UK, Europe and North America

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