

# **Structured Products Stress Testing**

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.

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

### **Key Features**

- Wide coverage of product types with regular upgrades and product extensions
- Support of Equity, Fixed Income and FX asset classes
- Fast Monte Carlo simulations using historical data
- Customisable report content
- Intuitive self-use portal and full API functionality
- Dedicated support team
- Fully transparent and documented system

#### Benefits

- 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





#### www.futurevc.co.uk www.structurededgei.com

## 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.

2	ÊD	GE,										hange Password	Loyout
											60	gged in as: Sample U	HT .
	oduct (	Centre	Upload	Reports Requ	retine	Buler	Folders	Data	Account				Help
	eta for a		itiy levit ste									Export options -	Laport
		_		_	_	_			_		-		_
	lects	_											
	en Distri			e tables e ci	retard 14 D					See 1	14 M) 44 47 50	the state of the second s	
	en Doote	a c tari Neter	Vere d' Beranne	f Taland CC.	instant 🖷 Di	arjo 1. da Tanka 1 a		T Rybert	Preset class	Page 1	1999)	2 Vice (National Associations)	
	na Dista Ngant		Tabler same	Traduct correct		Testa) o				Product Spe		Underland name	. Alexandre
			Tatibir Janne R Girflari	Tradat correct A	Techer Olfs	Pedala			Citizen a	Peedual Spec	Mine dan	Underlying name 2 March (DCDC)	-
	1 1 1 1		Tabler same Coffset Coffset	Freedood connect A Sample Unit Sample Unit	Taritor (193) Sill Spee N	Paulue) a			Field Income Training	Product Spec	Ministration at Aug 2014 25 Jun 2014	Underland asset 2 March (DERCH 5 per CIP Merce Liter Sa	
	1 1 1 1 1		Tabler same A Gefaul Gefaul Gefaul	Frederit remot A Sample Darr Sample Darr Sample Dar	heter (HK) GIP Spee N FTR-101 (c)	Tranka) a I			Faid bases Faid bases Faid	Preduct tage CHINI AUXI-CAU LOCK N	1999 Aug 2004 25 Jun 2014 25 Jun 2014	Underlying some 2 March (DERCH 5 year CIP Interest Rate San (TVI 100 Judes	
	1 1 1 1 1 8		Tander same A Contract Contract Contract	Frederic remot	Lieber Olds Giff Spra Ac Fritz-Robins Range Accura	Tradicio I I I I I I I I I I I I I			Fact norm Fact norm Fact norm Fact norm	CHW AUTO-CAU LOCE N ANNEL ACC	9444 (Aris 20 Aug 3034 75 Jun 30A 76 Jun 30A 76 Jun 2024	Underlying sound 2 March (DRIK) 5 year OP Infrared Rate Sou FTS: 100 Index RAID STOOR SO Index	
	1 1 1 1 2 8 4		Telefrance Confrant Confrant Confrant Confrant Confrant Confrant	Frederic served Sample Over Sample Over Sample Over Sample Over Sample Over	Turner Olds Olf Spee N TSI-2011-0 Range Accus Range Accus	Tradicio I I I I I I I I I I I I I			Fact norm Lind norm Lind norm Lind norm Lind norm	Freduct Spec CFRN AUTO-CALL DCCC IN ANNEL ACC ANNEL ACC	24 Aug 2024 26 Aug 2024 26 Jun 2014 29 Feb 2024 27 May 2024 27 May 2024	Underlying some 2 March (1908) 5 peri CHP Interest Hate for 1921 100 Index 1940 S1000 S3 Index 1940 S1000 S3 Index	
			Telefrante Confrant Confrant Confrant Confrant Confrant Confrant Confrant	Frederik never Sample Unor Sample Unor Sample Unor Sample Unor Sample Unor Sample Unor	Sacher (193) Gill S pre A 1732-101 (ed) Garge Accua Tange Accua Menory 12	Tradicio I I I I I I I I I I I I I			And house field notes field notes field notes field notes field notes field notes	Triefuel Tare CFRN AUTO-CALL DCT: N ANNEE ACC ANNEE ACC ANNEE ACC	24 Aug 2024 25 Jun 2014 26 Jun 2014 26 Jun 2014 27 May 2024 27 May 2024 27 May 2024	Underhang want 2 March IURIDA 5 per CIP beleved flot far 1901 (2004) 2007 (2004) 2007 (2004) 2007 (2004) 2007 (2004)	
	1 1 1 1 1 1 1 1 1		Colori June Colori Colori Colori Colori Colori Colori Colori Colori	Torologi and a second s	Barther CHIN GHP 5 pere AL TTHE-100 Lock Thile-200 Lock Tanga Accura Nanany IA 2183 T	Tradicio I I I I I I I I I I I I I				CHW ALTO CALL DOCT N ANNEL ACC MARKE ACC MARKE ACC CHW	24 Aug 2024 25 Aug 2024 25 Aug 2024 29 Feb 2026 17 May 2024 17 May 2024 17 May 2024 17 May 2024 17 May 2024	Underlying work 2 March (DECO) 5 part OF Information 1707 100 Index DATO STOCK 50 Index DATO STOCK 50 Index SASSA(), 100 Index DATO STATUS (Index	in and in
			Telefrante Confrant Confrant Confrant Confrant Confrant Confrant Confrant	Frederik never Sample Unor Sample Unor Sample Unor Sample Unor Sample Unor Sample Unor	Sacher (193) Gill S pre A 1732-101 (ed) Garge Accua Tange Accua Menory 12	Tradicio I I I I I I I I I I I I I			And house field notes field notes field notes field notes field notes field notes	Triefuel Tare CFRN AUTO-CALL DCT: N ANNEE ACC ANNEE ACC ANNEE ACC	24 Aug 2024 25 Jun 2014 26 Jun 2014 26 Jun 2014 27 May 2024 27 May 2024 27 May 2024	Underhang want 2 March IURIDA 5 per CIP beleved flot far 1901 (2004) 2007 (2004) 2007 (2004) 2007 (2004) 2007 (2004)	

### 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 stresstesting@futurevc.co.uk • UK: +44 20 3384 1450 • US: +1 646 810 3887

