

Market leading stress test and due diligence system providing instant comprehensive analysis of structured products

Stress testing is now an important regulatory requirement worldwide for structured product issuers, providers, distributors, wealth managers and private banks.

All institutions involved in structured products need well defined compliance processes to successfully satisfy today's stringent regulatory environment.

This system allows companies to outsource calculations and analysis while retaining complete transparency and integration with internal procedures.

Designed for

- UK FCA guidance including UKSPA recommended methodology
- EU PRIIPS calculations and KID content generation
- USA FINRA suitability tests and fiduciary standards
- International guidelines from IOSCO
- Future proofed by continually keeping abreast of global developments

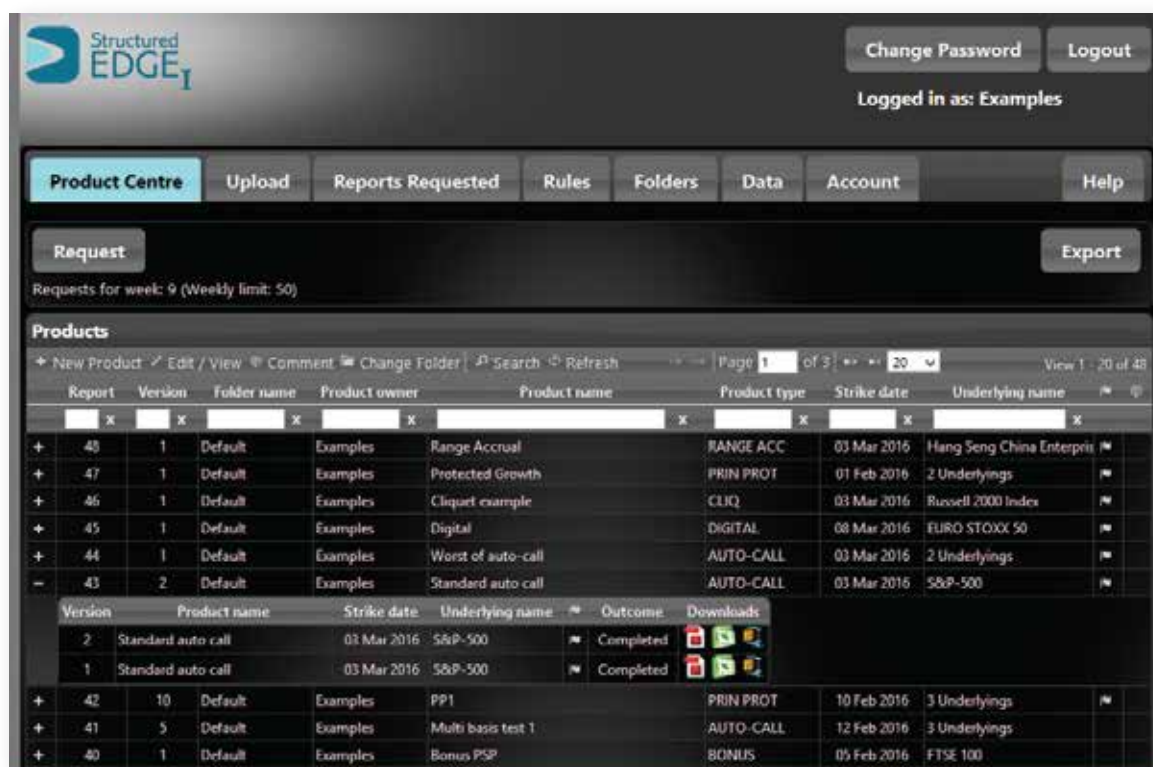
Reporting capabilities

- Multiple methodologies available — implied simulations, historical Monte Carlo and re-sampling methods
- Generate "bull" and "bear" scenarios overlaid on your chosen core methodology
- Comprehensive backtested analysis for comparison with simulation results
- Produce a customisable selection of report figures consistent with your chosen framework
- New figures can be incorporated when further regulatory requirements are announced



Key features

- Easy to use intuitive interface
- Products can be entered on the system individually or via bulk upload
- Instant generation of PDF and spreadsheet output
- Aggregate selection and comparison of all your products
- Create rule sets for product governance
- Service has dedicate support team reachable by email and telephone



The screenshot displays the Structured EDGE_T web application interface. At the top, there is a navigation bar with the logo and user information: "Change Password", "Logout", and "Logged in as: Examples". Below this is a menu bar with options: "Product Centre", "Upload", "Reports Requested", "Rules", "Folders", "Data", "Account", and "Help". A "Request" button and an "Export" button are also visible. The main content area shows a table of products with columns for Report, Version, Folder name, Product owner, Product name, Product type, Strike date, and Underlying name. The table contains several rows of product data, including "Range Accrual", "Protected Growth", "Cliquet example", "Digital", "Worst of auto-call", "Standard auto call", "PP1", "Multi basis test 1", and "Bonus PSP".

Report	Version	Folder name	Product owner	Product name	Product type	Strike date	Underlying name
+ 48	1	Default	Examples	Range Accrual	RANGE ACC	03 Mar 2016	Hang Seng China Enterpris
+ 47	1	Default	Examples	Protected Growth	PRIN PROT	01 Feb 2016	2 Underlyings
+ 46	1	Default	Examples	Cliquet example	CLIQ	03 Mar 2016	Russell 2000 Index
+ 45	1	Default	Examples	Digital	DIGITAL	08 Mar 2016	EURO STOXX 50
+ 44	1	Default	Examples	Worst of auto-call	AUTO-CALL	03 Mar 2016	2 Underlyings
- 43	2	Default	Examples	Standard auto call	AUTO-CALL	03 Mar 2016	S&P-500
Version Product name Strike date Underlying name Outcome Downloads							
2	Standard auto call	03 Mar 2016	S&P-500	Completed			
1	Standard auto call	03 Mar 2016	S&P-500	Completed			
+ 42	10	Default	Examples	PP1	PRIN PROT	10 Feb 2016	3 Underlyings
+ 41	5	Default	Examples	Multi basis test 1	AUTO-CALL	12 Feb 2016	3 Underlyings
+ 40	1	Default	Examples	Bonus PSP	BONUS	05 Feb 2016	FTSE 100

Service backed by FVC: your expert analytics provider

Future Value Consultants (FVC) is a research and analytics consultancy, specialising in independent structured product research, derivative valuations and custom index calculation in the UK and worldwide

- Specialists in structured product analysis
- Pioneered concept of independent strike reporting for institutions and advisers
- Comprehensive market data and extensive modelling capabilities

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



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