



## Financial instruments valuation offerings

Valuation as a Service in Deloitte Nordics

February 2021

# Outsourcing of financial instruments valuation

Deloitte's Valuation as a Service solution offers support with pricing of financial instruments across multiple asset classes incorporating the latest accounting requirements, and valuation environment.

The main parameters for considering outsourcing of this function are:



## Services Offered

- Periodic valuations
- Hedge accounting
- Analytical reviews
- Response to latest developments
- On-call advisory



## Benefits

- Access to rich expertise
- No system costs
- No key personnel risk
- Fixed standardized costs
- Up-to-date with latest market developments



## Approach

- Existing library of inhouse models for most products
- Inhouse expertise to build models for bespoke exotic instruments
- Initial setup costs to upload all contract details in models, lower cost for rerunning valuations



## Types of instruments

- Simple Interest Rate Swaps and FX Forwards
- Exotic and commodity derivatives
- Callable, extendable or convertible bonds
- Share based payments
- CVA/DVA

# Delivery model

Monthly or Quarterly valuation results

## Trade Upload

Initial setup to upload all contract and instrument details, followed by periodical upload of new contracts as required

Initiation

## Inputs & Assumptions

Confirm valuation approach, inputs and assumptions per product type (inputs include the sourcing of appropriate market data and derivation of proxies where necessary)

Valuation Inputs

Reporting

## Reporting

Quarterly valuation reports tailored to cater for your needs

Quality Assurance

## Quality Assurance

Quality Assurance performed by valuation experts in Deloitte Nordics

Perform Valuations

## Deloitte EMEA Pricing tool

Using proprietary Deloitte EMEA Pricing tool, customised to cater for your products



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